EXHIBIT 12 A-B

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
8/2/2011	-2.30%	-2.56%	1.59%	-3.47%	1.17%	1.26%	0.925	
8/3/2011	1.78%	0.54%	-0.57%	0.15%	1.63%	1.25%	1.302	
8/4/2011	-11.70%	-4.78%	-1.13%	-10.34%	-1.37%	1.26%	-1.084	
8/5/2011	-1.03%	-0.06%	0.36%	0.02%	-1.05%	1.25%	-0.841	
8/8/2011	-13.07%	-6.65%	0.28%	-12.74%	-0.33%	1.23%	-0.270	
8/9/2011	10.98%	4.74%	-1.89%	6.86%	4.11%	1.23%	3.333	**
8/10/2011	-11.27%	-4.38%	-1.90%	-10.83%	-0.44%	1.25%	-0.350	
8/11/2011	13.01%	4.65%	0.92%	10.01%	3.00%	1.24%	2.415	**
8/12/2011	0.92%	0.53%	0.75%	1.64%	-0.72%	1.25%	-0.578	
8/15/2011	1.07%	2.19%	-1.50%	2.62%	-1.55%	1.24%	-1.246	
8/16/2011	-3.19%	-0.96%	0.26%	-1.91%	-1.28%	1.24%	-1.034	
8/17/2011	-2.20%	0.12%	-0.03%	-0.05%	-2.15%	1.24%	-1.737	
8/18/2011	-11.31%	-4.45%	-1.00%	-10.35%	-0.96%	1.25%	-0.769	
8/19/2011	-3.70%	-1.50%	-0.37%	-3.76%	0.06%	1.25%	0.048	
8/22/2011	-2.73%	0.03%	-1.20%	-1.54%	-1.19%	1.25%	-0.956	
8/23/2011	3.22%	3.43%	-1.15%	5.52%	-2.29%	1.25%	-1.838	
8/24/2011	1.11%	1.33%	-0.47%	1.85%	-0.74%	1.25%	-0.594	
8/25/2011	2.29%	-1.55%	1.41%	-1.91%	4.20%	1.26%	3.334	**
8/26/2011	-0.68%	1.53%	-3.06%	-0.67%	-0.01%	1.30%	-0.006	
8/29/2011	6.57%	2.84%	0.05%	5.40%	1.17%	1.28%	0.917	
8/30/2011	-0.46%	0.26%	0.78%	1.09%	-1.55%	1.28%	-1.210	
8/31/2011	3.24%	0.50%	1.69%	2.60%	0.64%	1.29%	0.493	
9/1/2011	2.78%	-1.18%	2.31%	-0.04%	2.82%	1.29%	2.179	**
9/2/2011	-7.67%	-2.52%	1.00%	-4.13%	-3.53%	1.29%	-2.730	**
9/6/2011	-6.70%	-0.74%	-4.24%	-6.64%	-0.06%	1.33%	-0.044	
9/7/2011	5.26%	2.89%	-0.23%	5.24%	0.02%	1.29%	0.013	
9/8/2011	-3.94%	-1.06%	-0.52%	-3.01%	-0.93%	1.27%	-0.735	
9/9/2011	-8.90%	-2.67%	0.39%	-5.20%	-3.70%	1.27%	-2.915	**
9/12/2011	0.77%	0.70%	-1.88%	-1.05%	1.82%	1.30%	1.399	
9/13/2011	3.27%	0.95%	0.42%	2.08%	1.19%	1.30%	0.918	
9/14/2011	4.01%	1.35%	0.63%	3.16%	0.85%	1.29%	0.659	
9/15/2011	3.45%	1.74%	2.08%	5.63%	-2.18%	1.30%	-1.668	
9/16/2011	1.96%	0.57%	-0.15%	0.70%	1.26%	1.30%	0.974	
9/19/2011	-7.02%	-0.98%	-2.42%	-5.01%	-2.01%	1.31%	-1.536	
9/20/2011	-0.72%	-0.16%	0.31%	-0.28%	-0.44%	1.30%	-0.342	
9/21/2011	-3.75%	-2.94%	1.89%	-4.17%	0.42%	1.31%	0.324	
9/22/2011	-7.47%	-3.19%	0.27%	-6.47%	-0.99%	1.30%	-0.764	
9/23/2011	6.20%	0.62%	2.58%	3.93%	2.27%	1.32%	1.722	
9/26/2011	10.13%	2.33%	0.45%	5.04%	5.10%	1.31%	3.881	**
9/27/2011	3.30%	1.07%	0.41%	2.46%	0.84%	1.35%	0.624	
9/28/2011	-1.74%	-2.04%	0.05%	-4.47%	2.72%	1.35%	2.017	**
9/29/2011	4.43%	0.82%	2.16%	4.00%	0.43%	1.37%	0.317	
9/30/2011	-7.74%	-2.50%	-1.94%	-7.70%	-0.04%	1.37%	-0.030	
10/3/2011	-4.91%	-2.84%	0.25%	-5.87%	0.97%	1.36%	0.709	
10/4/2011	1.83%	2.26%	-1.17%	3.11%	-1.28%	1.36%	-0.940	
10/5/2011	4.12%	1.84%	-1.38%	1.93%	2.19%	1.37%	1.600	
10/6/2011	7.61%	1.84%	3.32%	7.50%	0.10%	1.39%	0.074	
10/7/2011	-4.34%	-0.81%	-0.22%	-2.17%	-2.16%	1.37%	-1.582	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
10/10/2011	7.59%	3.41%	-0.22%	6.69%	0.90%	1.37%	0.656	
10/11/2011	0.28%	0.06%	0.05%	-0.03%	0.30%	1.36%	0.222	
10/12/2011	7.03%	1.00%	1.55%	3.71%	3.32%	1.37%	2.424	**
10/13/2011	-5.38%	-0.29%	-1.92%	-3.09%	-2.29%	1.39%	-1.646	
10/14/2011	1.62%	1.74%	-2.20%	0.85%	0.78%	1.39%	0.559	
10/17/2011	-2.57%	-1.93%	0.14%	-4.11%	1.53%	1.37%	1.118	
10/18/2011	5.10%	2.04%	-0.83%	3.11%	1.99%	1.37%	1.447	
10/19/2011	-3.47%	-1.25%	0.74%	-1.94%	-1.53%	1.38%	-1.110	
10/20/2011	-0.18%	0.46%	-1.03%	-0.45%	0.27%	1.38%	0.197	
10/21/2011	5.04%	1.88%	-0.25%	3.48%	1.55%	1.38%	1.124	
10/24/2011	2.83%	1.29%	1.69%	4.56%	-1.74%	1.39%	-1.252	
10/25/2011	-4.58%	-2.00%	1.34%	-2.85%	-1.73%	1.39%	-1.251	
10/26/2011	2.97%	1.05%	0.12%	2.21%	0.76%	1.39%	0.545	
10/27/2011	17.37%	3.43%	3.19%	10.87%	6.50%	1.41%	4.616	**
10/28/2011	-5.27%	0.04%	-1.52%	-1.92%	-3.35%	1.44%	-2.319	**
10/31/2011	-4.65%	-2.47%	-1.61%	-7.61%	2.96%	1.46%	2.029	**
11/1/2011	-9.27%	-2.79%	-0.08%	-6.39%	-2.89%	1.46%	-1.971	**
11/2/2011	2.73%	1.62%	-0.82%	2.41%	0.32%	1.47%	0.215	
11/3/2011	3.00%	1.90%	-1.86%	1.73%	1.27%	1.48%	0.858	
11/4/2011	-1.00%	-0.63%	0.55%	-0.88%	-0.12%	1.47%	-0.081	
11/7/2011	-0.84%	0.64%	-1.22%	-0.32%	-0.52%	1.46%	-0.359	
11/8/2011	2.74%	1.23%	-0.02%	2.52%	0.22%	1.46%	0.153	
11/9/2011	-11.12%	-3.66%	-3.78%	-13.07%	1.95%	1.49%	1.307	
11/10/2011	2.43%	0.88%	-1.03%	0.47%	1.96%	1.45%	1.350	
11/11/2011	4.28%	1.95%	0.43%	4.70%	-0.41%	1.45%	-0.284	
11/14/2011	-4.20%	-0.94%	-0.25%	-2.61%	-1.58%	1.45%	-1.089	
11/15/2011	0.73%	0.50%	-1.12%	-0.49%	1.21%	1.46%	0.835	
11/16/2011	-3.35%	-1.63%	-1.15%	-5.29%	1.94%	1.46%	1.330	
11/17/2011	-3.28%	-1.68%	-0.02%	-3.98%	0.70%	1.45%	0.479	
11/18/2011	1.94%	-0.03%	1.26%	1.31%	0.63%	1.46%	0.429	
11/21/2011	-4.37%	-1.86%	-0.89%	-5.46%	1.08%	1.46%	0.742	
11/22/2011	-4.47%	-0.41%	-0.32%	-1.49%	-2.99%	1.46%	-2.053	**
11/23/2011	-3.85%	-2.21%	-0.26%	-5.46%	1.61%	1.47%	1.098	
11/25/2011	4.11%	-0.25%	2.48%	2.37%	1.74%	1.49%	1.174	
11/28/2011	8.42%	2.94%	1.05%	7.76%	0.66%	1.48%	0.448	
11/29/2011	0.86%	0.26%	-0.85%	-0.64%	1.50%	1.48%	1.017	
11/30/2011	10.74%	4.35%	-0.28%	9.28%	1.46%	1.48%	0.989	
12/1/2011	-3.78%	-0.19%	-1.25%	-2.14%	-1.64%	1.48%	-1.108	
12/2/2011	5.80%	-0.02%	2.56%	3.06%	2.74%	1.49%	1.830	
12/5/2011	0.51%	1.03%	2.09%	4.95%	-4.44%	1.49%	-2.977	**
12/6/2011	-0.67%	0.11%	-0.83%	-0.92%	0.25%	1.51%	0.168	
12/7/2011	1.61%	0.23%	0.66%	1.24%	0.36%	1.50%	0.242	
12/8/2011	-6.90%	-2.11%	-1.45%	-6.74%	-0.16%	1.51%	-0.108	
12/9/2011	7.05%	1.69%	0.67%	4.55%	2.50%	1.50%	1.664	
12/12/2011	-4.84%	-1.49%	-2.12%	-6.21%	1.37%	1.52%	0.900	
12/13/2011	-5.17%	-0.85%	-0.23%	-2.35%	-2.82%	1.51%	-1.869	
12/14/2011	-1.66%	-1.12%	-0.14%	-2.89%	1.22%	1.52%	0.803	
12/15/2011	-0.38%	0.33%	0.13%	0.81%	-1.19%	1.52%	-0.778	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
12/16/2011	-0.47%	0.32%	0.37%	1.09%	-1.56%	1.52%	-1.024	
12/19/2011	-3.60%	-1.17%	-0.95%	-3.98%	0.38%	1.53%	0.248	
12/20/2011	7.18%	3.00%	-0.45%	6.16%	1.02%	1.52%	0.668	
12/21/2011	0.28%	0.20%	0.62%	1.12%	-0.85%	1.52%	-0.555	
12/22/2011	3.02%	0.85%	0.86%	2.91%	0.11%	1.53%	0.070	
12/23/2011	0.62%	0.90%	-1.20%	0.45%	0.18%	1.52%	0.115	
12/27/2011	-1.77%	0.01%	-0.40%	-0.59%	-1.17%	1.52%	-0.771	
12/28/2011	-3.59%	-1.23%	-0.13%	-3.09%	-0.51%	1.52%	-0.335	
12/29/2011	1.58%	1.07%	-0.18%	2.10%	-0.52%	1.52%	-0.341	
12/30/2011	0.83%	-0.42%	1.47%	0.77%	0.06%	1.53%	0.039	
1/3/2012	5.37%	1.55%	1.30%	5.07%	0.30%	1.53%	0.196	
1/4/2012	2.07%	0.04%	-0.10%	-0.14%	2.21%	1.52%	1.449	
1/5/2012	-2.12%	0.29%	-1.61%	-1.47%	-0.65%	1.54%	-0.421	
1/6/2012	-0.86%	-0.22%	-0.58%	-1.35%	0.49%	1.53%	0.318	
1/9/2012	-2.53%	0.23%	-0.78%	-0.59%	-1.94%	1.53%	-1.265	
1/10/2012	5.99%	0.89%	2.00%	4.44%	1.55%	1.54%	1.003	
1/11/2012	-0.51%	0.04%	0.27%	0.32%	-0.82%	1.54%	-0.535	
1/12/2012	3.14%	0.24%	1.44%	2.24%	0.90%	1.53%	0.586	
1/13/2012	1.73%	-0.49%	1.15%	0.22%	1.51%	1.53%	0.989	
1/17/2012	-1.94%	0.35%	1.50%	2.61%	-4.55%	1.54%	-2.964	**
1/18/2012	3.38%	1.13%	0.56%	3.14%	0.24%	1.56%	0.156	
1/19/2012	7.90%	0.50%	4.52%	6.76%	1.13%	1.60%	0.707	
1/20/2012	3.10%	0.07%	2.36%	3.09%	0.01%	1.57%	0.007	
1/23/2012	-0.22%	0.05%	0.44%	0.57%	-0.79%	1.54%	-0.511	
1/24/2012	-2.01%	-0.10%	-0.89%	-1.49%	-0.52%	1.54%	-0.337	
1/25/2012	1.25%	0.87%	-1.47%	-0.04%	1.28%	1.54%	0.831	
1/26/2012	0.87%	-0.57%	2.22%	1.48%	-0.61%	1.55%	-0.393	
1/27/2012	1.15%	-0.15%	1.17%	1.07%	0.08%	1.55%	0.051	
1/30/2012	-4.83%	-0.25%	-2.41%	-3.79%	-1.04%	1.55%	-0.668	
1/31/2012	0.90%	-0.05%	0.59%	0.55%	0.35%	1.54%	0.226	
2/1/2012	5.25%	0.91%	1.73%	4.24%	1.00%	1.54%	0.650	
2/2/2012	1.26%	0.12%	1.17%	1.71%	-0.45%	1.54%	-0.292	
2/3/2012	4.72%	1.47%	0.97%	4.58%	0.14%	1.54%	0.089	
2/6/2012	-2.38%	-0.04%	0.30%	0.21%	-2.59%	1.53%	-1.691	
2/7/2012	1.63%	0.20%	0.44%	0.95%	0.68%	1.54%	0.442	
2/8/2012	0.20%	0.25%	0.96%	1.75%	-1.55%	1.54%	-1.005	
2/9/2012	-2.80%	0.15%	-0.37%	-0.24%	-2.56%	1.54%	-1.661	
2/10/2012	1.54%	-0.69%	-1.75%	-4.00%	5.54%	1.56%	3.559	**
2/13/2012	0.84%	0.70%	0.71%	2.45%	-1.60%	1.59%	-1.006	
2/14/2012	-1.27%	-0.08%	-1.90%	-2.72%	1.44%	1.60%	0.903	
2/15/2012	1.90%	-0.50%	1.90%	1.19%	0.71%	1.60%	0.444	
2/16/2012	4.19%	1.12%	0.20%	2.74%	1.46%	1.56%	0.935	
2/17/2012	1.28%	0.24%	1.29%	2.11%	-0.83%	1.55%	-0.537	
2/21/2012	-1.58%	0.07%	-0.25%	-0.24%	-1.33%	1.54%	-0.864	
2/22/2012	-2.90%	-0.33%	-1.06%	-2.22%	-0.68%	1.55%	-0.441	
2/23/2012	1.87%	0.45%	1.45%	2.81%	-0.94%	1.54%	-0.613	
2/24/2012	2.69%	0.18%	0.00%	0.31%	2.38%	1.54%	1.548	
2/27/2012	-1.02%	0.14%	-2.96%	-3.57%	2.55%	1.56%	1.630	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
2/28/2012	0.26%	0.35%	1.07%	2.09%	-1.83%	1.55%	-1.179	
2/29/2012	0.19%	-0.46%	0.21%	-0.90%	1.09%	1.55%	0.703	
3/1/2012	3.08%	0.62%	0.36%	1.82%	1.26%	1.53%	0.823	
3/2/2012	0.69%	-0.32%	0.50%	-0.18%	0.87%	1.53%	0.569	
3/5/2012	-0.37%	-0.38%	-0.56%	-1.70%	1.33%	1.53%	0.870	
3/6/2012	-7.95%	-1.53%	-1.66%	-5.83%	-2.12%	1.53%	-1.383	
3/7/2012	2.23%	0.72%	0.08%	1.70%	0.53%	1.53%	0.343	
3/8/2012	1.45%	0.99%	0.01%	2.26%	-0.81%	1.53%	-0.527	
3/9/2012	-1.43%	0.36%	-1.46%	-1.16%	-0.28%	1.53%	-0.180	
3/12/2012	-1.98%	0.02%	-0.94%	-1.28%	-0.71%	1.53%	-0.461	
3/13/2012	4.44%	1.85%	1.51%	6.25%	-1.80%	1.53%	-1.179	
3/14/2012	1.61%	-0.12%	1.26%	1.27%	0.35%	1.53%	0.227	
3/15/2012	0.25%	0.60%	-0.06%	1.24%	-0.98%	1.53%	-0.643	
3/16/2012	2.28%	0.11%	2.85%	3.88%	-1.60%	1.54%	-1.039	
3/19/2012	-0.62%	0.40%	0.14%	1.03%	-1.65%	1.54%	-1.075	
3/20/2012	-1.93%	-0.30%	-1.73%	-3.03%	1.10%	1.54%	0.715	
3/21/2012	-1.02%	-0.18%	0.17%	-0.32%	-0.69%	1.54%	-0.452	
3/22/2012	-2.76%	-0.72%	-0.06%	-1.87%	-0.88%	1.54%	-0.575	
3/23/2012	4.35%	0.31%	0.03%	0.66%	3.69%	1.54%	2.400	**
3/26/2012	2.66%	1.39%	-1.01%	1.92%	0.73%	1.56%	0.469	
3/27/2012	-1.60%	-0.27%	0.33%	-0.30%	-1.31%	1.56%	-0.839	
3/28/2012	-2.00%	-0.47%	-0.03%	-1.23%	-0.77%	1.56%	-0.496	
3/29/2012	-3.45%	-0.16%	-1.19%	-1.99%	-1.46%	1.56%	-0.939	
3/30/2012	0.20%	0.37%	0.15%	0.99%	-0.79%	1.55%	-0.509	
4/2/2012	0.59%	0.76%	-0.49%	1.08%	-0.49%	1.56%	-0.314	
4/3/2012	-3.15%	-0.38%	-0.40%	-1.50%	-1.65%	1.56%	-1.056	
4/4/2012	-4.74%	-1.02%	0.20%	-2.27%	-2.47%	1.56%	-1.587	
4/5/2012	-1.14%	-0.03%	-1.80%	-2.48%	1.35%	1.57%	0.855	
4/9/2012	-1.15%	-1.13%	1.24%	-1.25%	0.10%	1.58%	0.063	
4/10/2012	-5.31%	-1.71%	-0.23%	-4.48%	-0.83%	1.57%	-0.527	
4/11/2012	3.69%	0.76%	1.01%	2.97%	0.72%	1.57%	0.456	
4/12/2012	6.23%	1.38%	0.79%	4.17%	2.06%	1.57%	1.314	
4/13/2012	-5.09%	-1.25%	-0.79%	-4.14%	-0.96%	1.57%	-0.610	
4/16/2012	-0.29%	-0.05%	-0.08%	-0.35%	0.06%	1.57%	0.037	
4/17/2012	3.91%	1.55%	0.45%	4.16%	-0.25%	1.57%	-0.161	
4/18/2012	-2.27%	-0.40%	0.08%	-1.00%	-1.27%	1.57%	-0.809	
4/19/2012	-1.24%	-0.59%	0.81%	-0.51%	-0.72%	1.57%	-0.461	
4/20/2012	0.44%	0.12%	0.65%	0.99%	-0.54%	1.57%	-0.346	
4/23/2012	-2.49%	-0.84%	0.09%	-2.04%	-0.45%	1.57%	-0.289	
4/24/2012	2.03%	0.37%	0.91%	1.92%	0.10%	1.57%	0.066	
4/25/2012	1.10%	1.38%	-1.64%	1.11%	0.00%	1.57%	-0.002	
4/26/2012	0.95%	0.67%	0.41%	2.01%	-1.06%	1.57%	-0.678	
4/27/2012	4.76%	0.24%	1.02%	1.76%	3.00%	1.57%	1.909	
4/30/2012	-2.00%	-0.39%	-0.17%	-1.24%	-0.76%	1.56%	-0.486	
5/1/2012	2.39%	0.57%	2.31%	4.25%	-1.87%	1.57%	-1.191	
5/2/2012	-3.76%	-0.24%	-0.62%	-1.46%	-2.30%	1.56%	-1.478	
5/3/2012	-2.00%	-0.75%	0.24%	-1.60%	-0.40%	1.56%	-0.257	
5/4/2012	-1.83%	-1.61%	1.79%	-1.71%	-0.11%	1.57%	-0.072	

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7/13/2012 1.09% 1.65% -0.82% 2.76% -1.67% 1.76% -0.949	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
7/16/2012	-2.93%	-0.23%	-0.14%	-0.85%	-2.08%	1.77%	-1.176	
7/17/2012	1.11%	0.74%	-1.14%	0.12%	0.99%	1.77%	0.556	
7/18/2012	0.20%	0.68%	-1.97%	-1.13%	1.33%	1.77%	0.750	
7/19/2012	1.99%	0.28%	1.02%	1.92%	0.07%	1.77%	0.038	
7/20/2012	-3.51%	-1.00%	-1.54%	-4.53%	1.02%	1.77%	0.579	
7/23/2012	-3.33%	-0.89%	-1.61%	-4.34%	1.01%	1.76%	0.574	
7/24/2012	-2.51%	-0.90%	-0.17%	-2.51%	0.00%	1.75%	0.001	
7/25/2012	-0.32%	-0.03%	1.76%	2.07%	-2.39%	1.75%	-1.367	
7/26/2012	4.08%	1.66%	0.37%	4.26%	-0.18%	1.75%	-0.103	
7/27/2012	8.98%	1.91%	0.38%	4.88%	4.10%	1.75%	2.345	**
7/30/2012	0.57%	-0.04%	1.23%	1.33%	-0.76%	1.78%	-0.430	
7/31/2012	-1.51%	-0.43%	-1.13%	-2.62%	1.11%	1.77%	0.625	
8/1/2012	-0.29%	-0.29%	0.71%	0.08%	-0.37%	1.77%	-0.207	
8/2/2012	-3.64%	-0.73%	-0.68%	-2.75%	-0.89%	1.77%	-0.504	
8/3/2012	6.17%	1.92%	2.20%	7.27%	-1.10%	1.77%	-0.618	
8/6/2012	2.72%	0.24%	0.49%	1.05%	1.67%	1.77%	0.944	
8/7/2012	1.55%	0.51%	-0.18%	0.87%	0.68%	1.77%	0.384	
8/8/2012	1.11%	0.09%	0.72%	1.00%	0.11%	1.77%	0.062	
8/9/2012	0.18%	0.08%	-0.02%	0.03%	0.14%	1.76%	0.082	
8/10/2012	2.77%	0.22%	0.06%	0.47%	2.30%	1.75%	1.312	
8/13/2012	-0.26%	-0.11%	0.30%	-0.02%	-0.24%	1.76%	-0.139	
8/14/2012	0.35%	0.00%	0.23%	0.17%	0.18%	1.76%	0.102	
8/15/2012	-0.52%	0.15%	0.01%	0.24%	-0.76%	1.75%	-0.435	
8/16/2012	2.35%	0.72%	0.52%	2.31%	0.04%	1.75%	0.024	
8/17/2012	2.81%	0.19%	1.02%	1.66%	1.16%	1.75%	0.661	
8/20/2012	-0.66%	0.00%	-0.32%	-0.52%	-0.14%	1.75%	-0.079	
8/21/2012	2.59%	-0.35%	1.30%	0.72%	1.87%	1.75%	1.068	
8/22/2012	0.41%	0.03%	0.13%	0.14%	0.26%	1.75%	0.150	
8/23/2012	-2.43%	-0.81%	0.11%	-1.92%	-0.51%	1.75%	-0.290	
8/24/2012	-1.58%	0.66%	-1.57%	-0.42%	-1.16%	1.74%	-0.664	
8/27/2012	0.42%	-0.05%	-0.04%	-0.25%	0.67%	1.72%	0.391	
8/28/2012	-0.25%	-0.07%	0.74%	0.67%	-0.92%	1.72%	-0.534	
8/29/2012	-1.09%	0.11%	-0.77%	-0.78%	-0.32%	1.72%	-0.184	
8/30/2012	-1.70%	-0.77%	0.58%	-1.32%	-0.38%	1.72%	-0.223	
8/31/2012	0.69%	0.51%	-0.52%	0.57%	0.12%	1.71%	0.070	
9/4/2012	-1.20%	-0.11%	-0.40%	-0.91%	-0.30%	1.70%	-0.175	
9/5/2012	0.26%	-0.08%	0.38%	0.16%	0.10%	1.70%	0.059	
9/6/2012	6.86%	2.06%	0.70%	6.07%	0.79%	1.69%	0.467	
9/7/2012	6.99%	0.41%	1.94%	3.43%	3.55%	1.70%	2.088	**
9/10/2012	-0.53%	-0.61%	0.79%	-0.59%	0.06%	1.71%	0.033	
9/11/2012	4.73%	0.31%	1.69%	2.95%	1.79%	1.71%	1.047	
9/12/2012	1.24%	0.24%	1.78%	2.89%	-1.65%	1.71%	-0.968	
9/13/2012	3.31%	1.64%	-0.68%	3.34%	-0.03%	1.70%	-0.017	
9/14/2012	3.21%	0.40%	0.78%	2.01%	1.20%	1.70%	0.704	
9/17/2012	-0.34%	-0.31%	0.11%	-0.66%	0.32%	1.70%	0.187	
9/18/2012	-1.29%	-0.13%	-0.93%	-1.55%	0.26%	1.69%	0.156	
9/19/2012	1.10%	0.12%	1.04%	1.66%	-0.56%	1.69%	-0.331	
9/20/2012	-1.70%	-0.04%	-0.03%	-0.12%	-1.57%	1.69%	-0.933	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
9/21/2012	-0.41%	-0.01%	0.78%	1.00%	-1.41%	1.69%	-0.836	
9/24/2012	-1.18%	-0.22%	0.07%	-0.52%	-0.66%	1.69%	-0.387	
9/25/2012	-1.05%	-1.04%	0.18%	-2.50%	1.44%	1.69%	0.853	
9/26/2012	-1.77%	-0.55%	-0.59%	-2.22%	0.45%	1.69%	0.265	
9/27/2012	2.46%	0.97%	0.38%	2.94%	-0.48%	1.67%	-0.289	
9/28/2012	-2.26%	-0.45%	-0.86%	-2.30%	0.04%	1.67%	0.026	
10/1/2012	1.95%	0.27%	1.35%	2.36%	-0.41%	1.67%	-0.248	
10/2/2012	0.07%	0.09%	-0.94%	-1.03%	1.10%	1.66%	0.663	
10/3/2012	-0.07%	0.38%	-0.36%	0.47%	-0.54%	1.66%	-0.325	
10/4/2012	1.98%	0.72%	0.06%	1.86%	0.12%	1.65%	0.075	
10/5/2012	0.56%	0.00%	0.07%	0.02%	0.53%	1.65%	0.322	
10/8/2012	-1.66%	-0.35%	-0.48%	-1.58%	-0.08%	1.65%	-0.048	
10/9/2012	-1.19%	-0.99%	0.45%	-2.05%	0.86%	1.65%	0.523	
10/10/2012	1.35%	-0.61%	2.19%	1.16%	0.19%	1.65%	0.113	
10/11/2012	3.78%	0.04%	1.76%	2.31%	1.47%	1.65%	0.892	
10/12/2012	-0.27%	-0.29%	0.68%	0.08%	-0.35%	1.65%	-0.210	
10/15/2012	3.59%	0.81%	0.13%	2.25%	1.34%	1.64%	0.820	
10/16/2012	3.20%	1.03%	0.99%	3.93%	-0.72%	1.64%	-0.443	
10/17/2012	-0.13%	0.42%	0.15%	1.29%	-1.41%	1.63%	-0.866	
10/18/2012	-2.03%	-0.24%	-0.16%	-0.85%	-1.17%	1.63%	-0.721	
10/19/2012	-3.56%	-1.66%	1.07%	-3.00%	-0.56%	1.63%	-0.341	
10/22/2012	1.68%	0.05%	1.32%	1.80%	-0.12%	1.63%	-0.076	
10/23/2012	-1.72%	-1.44%	0.66%	-2.95%	1.23%	1.63%	0.756	
10/24/2012	-1.34%	-0.31%	1.04%	0.53%	-1.87%	1.63%	-1.148	
10/25/2012	2.18%	0.30%	0.84%	1.87%	0.31%	1.63%	0.188	
10/26/2012	-0.67%	-0.07%	-0.44%	-0.77%	0.11%	1.62%	0.065	
10/31/2012	-0.74%	0.03%	0.48%	0.65%	-1.39%	1.57%	-0.886	
11/1/2012	4.25%	1.10%	1.45%	4.58%	-0.32%	1.57%	-0.206	
11/2/2012	-0.91%	-0.94%	-0.13%	-2.51%	1.60%	1.55%	1.031	
11/5/2012	-0.65%	0.23%	-1.09%	-0.80%	0.15%	1.56%	0.096	
11/6/2012	2.70%	0.79%	0.52%	2.64%	0.05%	1.56%	0.035	
11/7/2012	-2.98%	-2.28%	1.30%	-4.08%	1.10%	1.56%	0.707	
11/8/2012	-1.13%	-1.22%	0.24%	-2.71%	1.58%	1.55%	1.019	
11/9/2012	-2.55%	0.17%	-0.68%	-0.40%	-2.15%	1.56%	-1.380	
11/12/2012	2.13%	0.01%	1.37%	1.86%	0.28%	1.56%	0.178	
11/13/2012	-0.34%	-0.37%	0.84%	0.24%	-0.58%	1.56%	-0.370	
11/14/2012	-0.34%	-1.35%	1.04%	-1.90%	1.56%	1.55%	1.006	
11/15/2012	2.44%	-0.15%	1.15%	1.21%	1.24%	1.56%	0.795	
11/16/2012	-0.80%	0.49%	-1.46%	-0.65%	-0.15%	1.56%	-0.095	
11/19/2012	5.81%	1.99%	-0.34%	4.45%	1.36%	1.55%	0.875	
11/20/2012	-0.95%	0.07%	-0.16%	0.03%	-0.98%	1.55%	-0.632	
11/21/2012	1.15%	0.23%	0.18%	0.87%	0.28%	1.55%	0.179	
11/23/2012	2.52%	1.32%	-0.24%	2.96%	-0.44%	1.54%	-0.284	
11/26/2012	-4.73%	-0.20%	-1.23%	-2.06%	-2.67%	1.54%	-1.737	
11/27/2012	-0.07%	-0.51%	1.40%	0.62%	-0.68%	1.55%	-0.441	
11/28/2012	0.65%	0.82%	-0.81%	0.96%	-0.31%	1.54%	-0.204	
11/29/2012	0.39%	0.44%	0.53%	1.80%	-1.41%	1.54%	-0.918	
11/30/2012	1.09%	0.02%	0.33%	0.49%	0.59%	1.54%	0.386	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
12/3/2012	-1.07%	-0.47%	-0.02%	-1.16%	0.09%	1.53%	0.057	
12/4/2012	0.38%	-0.17%	0.91%	0.79%	-0.41%	1.53%	-0.267	
12/5/2012	1.34%	0.19%	0.71%	1.40%	-0.07%	1.52%	-0.044	
12/6/2012	1.07%	0.36%	-0.65%	0.04%	1.03%	1.50%	0.687	
12/7/2012	0.25%	0.30%	0.08%	0.87%	-0.62%	1.50%	-0.416	
12/10/2012	-0.81%	0.04%	-0.78%	-0.92%	0.12%	1.50%	0.079	
12/11/2012	0.25%	0.66%	-0.88%	0.42%	-0.17%	1.49%	-0.115	
12/12/2012	0.81%	0.07%	-0.04%	0.12%	0.69%	1.49%	0.461	
12/13/2012	0.68%	-0.61%	0.55%	-0.67%	1.35%	1.49%	0.910	
12/14/2012	1.29%	-0.41%	1.33%	0.86%	0.43%	1.48%	0.292	
12/17/2012	1.03%	1.19%	-1.57%	0.75%	0.28%	1.48%	0.189	
12/18/2012	2.40%	1.15%	-0.67%	1.85%	0.55%	1.48%	0.373	
12/19/2012	0.88%	-0.76%	2.64%	1.82%	-0.94%	1.49%	-0.629	
12/20/2012	1.45%	0.57%	-0.12%	1.23%	0.22%	1.47%	0.150	
12/21/2012	-2.29%	-0.93%	-0.18%	-2.32%	0.03%	1.47%	0.022	
12/24/2012	-0.12%	-0.23%	0.37%	0.04%	-0.15%	1.48%	-0.104	
12/26/2012	-0.18%	-0.48%	0.61%	-0.22%	0.04%	1.47%	0.029	
12/27/2012	1.06%	-0.10%	1.04%	1.23%	-0.17%	1.47%	-0.116	
12/28/2012	-2.62%	-1.09%	0.65%	-1.57%	-1.05%	1.47%	-0.711	
12/31/2012	3.40%	1.69%	-0.94%	2.76%	0.65%	1.48%	0.439	
1/2/2013	3.70%	2.56%	-1.77%	3.64%	0.06%	1.48%	0.040	
1/3/2013	-1.39%	-0.21%	-1.78%	-2.75%	1.36%	1.48%	0.918	
1/4/2013	0.73%	0.49%	0.06%	1.25%	-0.52%	1.47%	-0.351	
1/7/2013	3.42%	-0.31%	0.60%	0.16%	3.26%	1.47%	2.218	**
1/8/2013	0.11%	-0.29%	-0.11%	-0.71%	0.82%	1.48%	0.555	
1/9/2013	1.35%	0.27%	1.39%	2.54%	-1.18%	1.48%	-0.798	
1/10/2013	1.92%	0.76%	0.55%	2.54%	-0.61%	1.48%	-0.415	
1/11/2013	1.10%	0.01%	0.22%	0.39%	0.71%	1.47%	0.480	
1/14/2013	-0.36%	-0.09%	0.71%	0.79%	-1.15%	1.48%	-0.782	
1/15/2013	-0.78%	0.11%	-0.96%	-0.90%	0.12%	1.48%	0.083	
1/16/2013	-1.52%	0.03%	-1.01%	-1.16%	-0.36%	1.47%	-0.245	
1/17/2013	0.69%	0.56%	-0.08%	1.24%	-0.54%	1.47%	-0.370	
1/18/2013	0.26%	0.34%	-0.48%	0.21%	0.05%	1.44%	0.037	
1/22/2013	0.21%	0.45%	-0.97%	-0.22%	0.43%	1.45%	0.300	
1/23/2013	-0.90%	0.15%	-0.75%	-0.60%	-0.30%	1.44%	-0.206	
1/24/2013	0.21%	0.00%	0.81%	1.09%	-0.87%	1.44%	-0.605	
1/25/2013	1.22%	0.54%	0.38%	1.73%	-0.51%	1.44%	-0.351	
1/28/2013	0.31%	-0.18%	-0.39%	-0.89%	1.20%	1.45%	0.831	
1/29/2013	-1.10%	0.52%	-1.54%	-0.83%	-0.27%	1.45%	-0.186	
1/30/2013	0.42%	-0.36%	0.84%	0.30%	0.12%	1.44%	0.082	
1/31/2013	0.68%	-0.25%	0.00%	-0.52%	1.20%	1.44%	0.834	
2/1/2013	-1.46%	1.01%	-1.91%	-0.20%	-1.27%	1.45%	-0.872	
2/4/2013	-3.07%	-1.15%	-0.73%	-3.42%	0.35%	1.45%	0.241	
2/5/2013	1.20%	1.05%	-0.93%	1.08%	0.12%	1.45%	0.084	
2/6/2013	0.05%	0.07%	0.58%	0.90%	-0.84%	1.44%	-0.585	
2/7/2013	-0.65%	-0.14%	-0.93%	-1.50%	0.85%	1.44%	0.590	
2/8/2013	2.39%	0.57%	1.68%	3.37%	-0.98%	1.44%	-0.683	
2/11/2013	-0.11%	-0.06%	-1.07%	-1.53%	1.42%	1.39%	1.023	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
2/12/2013	9.13%	0.16%	2.37%	3.48%	5.66%	1.40%	4.039	**
2/13/2013	-1.70%	0.11%	-0.87%	-0.91%	-0.79%	1.43%	-0.554	
2/14/2013	-1.58%	0.08%	-1.07%	-1.25%	-0.33%	1.43%	-0.232	
2/15/2013	-0.10%	-0.10%	-0.25%	-0.52%	0.42%	1.42%	0.298	
2/19/2013	0.76%	0.75%	-0.96%	0.32%	0.44%	1.42%	0.308	
2/20/2013	-2.86%	-1.24%	0.70%	-1.71%	-1.15%	1.42%	-0.808	
2/21/2013	-2.60%	-0.61%	-0.99%	-2.68%	0.08%	1.42%	0.054	
2/22/2013	0.48%	0.89%	-0.20%	1.69%	-1.20%	1.42%	-0.850	
2/25/2013	-3.61%	-1.83%	0.53%	-3.23%	-0.38%	1.42%	-0.269	
2/26/2013	-0.22%	0.63%	-1.07%	-0.11%	-0.11%	1.41%	-0.076	
2/27/2013	2.10%	1.30%	0.03%	2.83%	-0.73%	1.41%	-0.517	
2/28/2013	0.38%	-0.08%	-0.95%	-1.52%	1.90%	1.40%	1.358	
3/1/2013	-1.94%	0.23%	-2.51%	-3.04%	1.10%	1.41%	0.777	
3/4/2013	0.55%	0.46%	-2.03%	-1.87%	2.42%	1.41%	1.721	
3/5/2013	0.77%	0.96%	-1.11%	0.50%	0.26%	1.41%	0.188	
3/6/2013	-0.16%	0.14%	-0.76%	-0.79%	0.62%	1.40%	0.445	
3/7/2013	2.23%	0.19%	-0.89%	-0.83%	3.06%	1.40%	2.188	**
3/8/2013	1.28%	0.46%	0.20%	1.22%	0.05%	1.41%	0.038	
3/11/2013	-1.42%	0.33%	-0.85%	-0.44%	-0.97%	1.41%	-0.691	
3/12/2013	-0.64%	-0.24%	-0.01%	-0.51%	-0.13%	1.41%	-0.092	
3/13/2013	0.75%	0.17%	-0.55%	-0.40%	1.15%	1.41%	0.814	
3/14/2013	2.66%	0.56%	1.52%	3.26%	-0.60%	1.41%	-0.422	
3/15/2013	-0.36%	-0.16%	-1.25%	-2.03%	1.67%	1.41%	1.182	
3/18/2013	-4.06%	-0.55%	-0.21%	-1.44%	-2.61%	1.41%	-1.855	
3/19/2013	-2.44%	-0.24%	-0.20%	-0.79%	-1.65%	1.42%	-1.164	
3/20/2013	-0.28%	0.67%	0.36%	1.90%	-2.17%	1.42%	-1.535	
3/21/2013	-0.89%	-0.83%	-0.03%	-1.80%	0.91%	1.42%	0.641	
3/22/2013	0.73%	0.72%	-0.81%	0.38%	0.35%	1.42%	0.245	
3/25/2013	-3.63%	-0.33%	-1.16%	-2.32%	-1.31%	1.41%	-0.929	
3/26/2013	1.22%	0.81%	-0.81%	0.56%	0.66%	1.40%	0.471	
3/27/2013	0.06%	-0.05%	-0.66%	-1.06%	1.11%	1.40%	0.794	
3/28/2013	1.54%	0.41%	0.50%	1.51%	0.04%	1.40%	0.025	
4/1/2013	-1.13%	-0.44%	-0.35%	-1.41%	0.28%	1.40%	0.200	
4/2/2013	2.11%	0.52%	0.58%	1.87%	0.24%	1.40%	0.170	
4/3/2013	-3.01%	-1.04%	-0.38%	-2.70%	-0.31%	1.40%	-0.222	
4/4/2013	0.40%	0.41%	-0.20%	0.60%	-0.19%	1.40%	-0.139	
4/5/2013	-0.57%	-0.43%	0.10%	-0.74%	0.16%	1.39%	0.118	
4/8/2013	-1.21%	0.66%	-1.91%	-1.25%	0.04%	1.39%	0.031	
4/9/2013	2.92%	0.35%	0.59%	1.55%	1.36%	1.38%	0.986	
4/10/2013	4.08%	1.23%	-0.25%	2.22%	1.86%	1.38%	1.344	
4/11/2013	1.58%	0.36%	-0.19%	0.52%	1.06%	1.39%	0.764	
4/12/2013	-0.86%	-0.28%	0.29%	-0.16%	-0.69%	1.39%	-0.500	
4/15/2013	-3.62%	-2.30%	0.06%	-4.52%	0.90%	1.38%	0.652	
4/16/2013	2.97%	1.43%	0.06%	2.97%	0.00%	1.38%	-0.001	
4/17/2013	-3.05%	-1.43%	0.11%	-2.69%	-0.36%	1.38%	-0.264	
4/18/2013	-2.64%	-0.67%	-0.67%	-2.22%	-0.42%	1.38%	-0.303	
4/19/2013	1.79%	0.89%	0.70%	2.76%	-0.97%	1.38%	-0.701	
4/22/2013	1.64%	0.47%	1.04%	2.38%	-0.73%	1.38%	-0.530	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
4/23/2013	2.18%	1.04%	-0.27%	1.75%	0.43%	1.38%	0.312	
4/24/2013	-1.31%	0.01%	1.31%	1.85%	-3.16%	1.38%	-2.284	**
4/25/2013	0.06%	0.41%	0.69%	1.76%	-1.70%	1.39%	-1.223	
4/26/2013	0.17%	-0.18%	1.10%	1.14%	-0.98%	1.40%	-0.698	
4/29/2013	-1.38%	0.72%	-0.10%	1.31%	-2.69%	1.38%	-1.944	
4/30/2013	0.62%	0.25%	1.05%	1.90%	-1.28%	1.40%	-0.919	
5/1/2013	-0.22%	-0.93%	0.73%	-0.87%	0.66%	1.40%	0.469	
5/2/2013	1.12%	0.95%	-0.55%	1.13%	-0.02%	1.39%	-0.011	
5/3/2013	2.71%	1.06%	-1.90%	-0.43%	3.14%	1.39%	2.254	**
5/6/2013	0.65%	0.19%	0.18%	0.62%	0.02%	1.40%	0.016	
5/7/2013	1.93%	0.53%	0.51%	1.73%	0.19%	1.40%	0.139	
5/8/2013	1.26%	0.46%	-0.29%	0.54%	0.72%	1.40%	0.517	
5/9/2013	-0.88%	-0.32%	0.43%	-0.05%	-0.83%	1.40%	-0.591	
5/10/2013	1.88%	0.43%	0.77%	1.90%	-0.02%	1.40%	-0.012	
5/13/2013	-1.34%	0.01%	-1.18%	-1.49%	0.15%	1.39%	0.109	
5/14/2013	0.00%	1.04%	-0.63%	1.24%	-1.24%	1.38%	-0.899	
5/15/2013	1.51%	0.54%	0.04%	1.14%	0.37%	1.38%	0.267	
5/16/2013	0.05%	-0.50%	1.32%	0.81%	-0.76%	1.38%	-0.549	
5/17/2013	2.61%	1.03%	1.01%	3.35%	-0.73%	1.36%	-0.537	
5/20/2013	-0.50%	-0.07%	1.58%	2.01%	-2.51%	1.37%	-1.834	
5/21/2013	-1.41%	0.17%	-1.89%	-2.07%	0.67%	1.38%	0.483	
5/22/2013	0.51%	-0.82%	0.52%	-0.83%	1.34%	1.37%	0.981	
5/23/2013	-1.37%	-0.28%	-1.18%	-2.00%	0.63%	1.37%	0.461	
5/24/2013	-0.62%	-0.05%	-1.36%	-1.81%	1.19%	1.38%	0.865	
5/28/2013	1.45%	0.64%	-0.18%	1.02%	0.43%	1.37%	0.312	
5/29/2013	-0.92%	-0.69%	0.10%	-1.11%	0.20%	1.37%	0.144	
5/30/2013	0.82%	0.38%	0.94%	2.01%	-1.19%	1.37%	-0.864	
5/31/2013	-2.19%	-1.43%	0.34%	-2.18%	-0.01%	1.37%	-0.007	
6/3/2013	2.03%	0.60%	0.81%	2.28%	-0.25%	1.36%	-0.184	
6/4/2013	-0.97%	-0.55%	0.40%	-0.44%	-0.53%	1.36%	-0.387	
6/5/2013	-1.24%	-1.35%	0.40%	-1.99%	0.75%	1.36%	0.554	
6/6/2013	-0.78%	0.86%	-1.31%	-0.03%	-0.75%	1.37%	-0.550	
6/7/2013	0.95%	1.28%	-0.57%	1.64%	-0.70%	1.36%	-0.513	
6/10/2013	0.16%	-0.03%	-0.31%	-0.42%	0.57%	1.36%	0.422	
6/11/2013	-2.34%	-1.01%	-0.13%	-1.98%	-0.36%	1.36%	-0.266	
6/12/2013	-2.24%	-0.81%	-0.01%	-1.45%	-0.79%	1.36%	-0.579	
6/13/2013	2.89%	1.49%	-0.24%	2.46%	0.43%	1.35%	0.315	
6/14/2013	-1.91%	-0.59%	-1.04%	-2.43%	0.52%	1.35%	0.382	
6/17/2013	0.22%	0.76%	-0.41%	0.85%	-0.64%	1.35%	-0.472	
6/18/2013	1.13%	0.78%	0.54%	2.15%	-1.02%	1.35%	-0.755	
6/19/2013	-1.71%	-1.38%	-0.66%	-3.32%	1.62%	1.35%	1.199	
6/20/2013	-4.23%	-2.49%	-0.27%	-4.76%	0.53%	1.35%	0.393	
6/21/2013	-0.79%	0.27%	-1.04%	-0.87%	0.08%	1.35%	0.056	
6/24/2013	-1.26%	-1.21%	0.26%	-1.80%	0.54%	1.35%	0.404	
6/25/2013	1.79%	0.96%	0.93%	2.96%	-1.17%	1.35%	-0.864	
6/26/2013	0.80%	0.98%	-1.22%	0.15%	0.64%	1.35%	0.477	
6/27/2013	-1.41%	0.63%	-1.32%	-0.60%	-0.81%	1.35%	-0.600	
6/28/2013	-2.17%	-0.43%	0.27%	-0.38%	-1.80%	1.34%	-1.337	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
7/1/2013	0.82%	0.55%	0.92%	2.18%	-1.36%	1.17%	-1.165	
7/2/2013	-1.33%	-0.03%	-1.19%	-1.33%	0.00%	1.17%	0.000	
7/3/2013	1.06%	0.08%	-0.13%	0.07%	0.98%	1.16%	0.850	
7/5/2013	2.03%	1.02%	0.51%	2.58%	-0.54%	1.15%	-0.472	
7/8/2013	1.37%	0.56%	0.50%	1.69%	-0.33%	1.15%	-0.285	
7/9/2013	1.18%	0.72%	0.01%	1.46%	-0.28%	1.14%	-0.248	
7/10/2013	0.28%	0.02%	-0.19%	-0.09%	0.37%	1.14%	0.320	
7/11/2013	2.44%	1.37%	0.09%	2.77%	-0.34%	1.14%	-0.296	
7/12/2013	0.05%	0.31%	-0.34%	0.28%	-0.22%	1.14%	-0.193	
7/15/2013	1.14%	0.14%	1.63%	2.20%	-1.07%	1.14%	-0.937	
7/16/2013	-0.43%	-0.37%	0.04%	-0.59%	0.16%	1.13%	0.139	
7/17/2013	1.29%	0.29%	1.07%	1.85%	-0.57%	1.13%	-0.502	
7/18/2013	2.38%	0.51%	0.62%	1.79%	0.59%	1.12%	0.526	
7/19/2013	0.62%	0.16%	-0.50%	-0.15%	0.77%	1.12%	0.685	
7/22/2013	1.95%	0.21%	0.20%	0.74%	1.22%	1.13%	1.080	
7/23/2013	-0.10%	-0.19%	-0.18%	-0.45%	0.35%	1.13%	0.307	
7/24/2013	-0.91%	-0.38%	0.61%	0.10%	-1.01%	1.13%	-0.899	
7/25/2013	1.38%	0.26%	0.23%	0.89%	0.49%	1.13%	0.434	
7/26/2013	-1.21%	0.08%	-0.93%	-0.79%	-0.42%	1.12%	-0.375	
7/29/2013	-3.15%	-0.37%	-0.40%	-1.02%	-2.13%	1.08%	-1.970	**
7/30/2013	-6.93%	0.04%	-1.09%	-1.09%	-5.85%	1.09%	-5.356	**
7/31/2013	-1.35%	0.00%	0.64%	0.84%	-2.20%	1.15%	-1.909	
8/1/2013	1.32%	1.26%	1.63%	4.33%	-3.01%	1.16%	-2.587	**
8/2/2013	-1.36%	0.17%	0.03%	0.40%	-1.75%	1.17%	-1.495	
8/5/2013	-0.06%	-0.14%	-2.05%	-2.57%	2.51%	1.19%	2.112	**
8/6/2013	-0.34%	-0.57%	-0.27%	-1.25%	0.91%	1.19%	0.765	
8/7/2013	0.53%	-0.35%	-0.09%	-0.66%	1.20%	1.18%	1.014	
8/8/2013	3.04%	0.41%	0.57%	1.42%	1.62%	1.18%	1.368	
8/9/2013	-0.45%	-0.34%	1.23%	0.86%	-1.31%	1.19%	-1.099	
8/12/2013	-1.12%	-0.11%	-0.12%	-0.28%	-0.84%	1.18%	-0.708	
8/13/2013	0.17%	0.30%	0.75%	1.42%	-1.25%	1.18%	-1.059	
8/14/2013	0.06%	-0.50%	1.70%	1.08%	-1.03%	1.19%	-0.862	
8/15/2013	0.17%	-1.41%	0.69%	-1.66%	1.83%	1.19%	1.542	
8/16/2013	1.52%	-0.33%	0.64%	0.23%	1.29%	1.19%	1.085	
8/19/2013	-0.78%	-0.58%	-0.90%	-1.94%	1.16%	1.19%	0.975	
8/20/2013	0.17%	0.39%	-0.01%	0.72%	-0.55%	1.19%	-0.461	
8/21/2013	-0.89%	-0.57%	-0.95%	-1.97%	1.08%	1.19%	0.902	
8/22/2013	0.06%	0.86%	0.18%	1.74%	-1.68%	1.19%	-1.416	
8/23/2013	1.07%	0.41%	-0.06%	0.68%	0.39%	1.19%	0.324	
8/26/2013	-1.00%	-0.40%	0.15%	-0.47%	-0.53%	1.19%	-0.449	
8/27/2013	-3.38%	-1.59%	-1.50%	-4.30%	0.92%	1.20%	0.768	
8/28/2013	2.62%	0.29%	0.67%	1.29%	1.33%	1.19%	1.118	
8/29/2013	-0.45%	0.21%	-0.10%	0.32%	-0.77%	1.19%	-0.646	
8/30/2013	-0.40%	-0.31%	-1.20%	-1.77%	1.37%	1.20%	1.142	
9/3/2013	1.37%	0.42%	1.10%	1.99%	-0.61%	1.20%	-0.509	
9/4/2013	2.65%	0.83%	-0.38%	1.11%	1.55%	1.20%	1.293	
9/5/2013	1.65%	0.12%	2.12%	2.56%	-0.91%	1.21%	-0.748	
9/6/2013	0.16%	0.02%	-0.08%	0.03%	0.13%	1.20%	0.108	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
9/9/2013	2.16%	1.01%	-0.06%	1.68%	0.49%	1.16%	0.418	
9/10/2013	1.90%	0.74%	0.14%	1.42%	0.48%	1.16%	0.413	
9/11/2013	0.16%	0.32%	-0.88%	-0.30%	0.46%	1.17%	0.392	
9/12/2013	-0.10%	-0.31%	0.36%	-0.13%	0.03%	1.15%	0.024	
9/13/2013	-0.31%	0.27%	0.56%	1.04%	-1.35%	1.15%	-1.172	
9/16/2013	0.94%	0.57%	-0.28%	0.69%	0.25%	1.15%	0.218	
9/17/2013	-1.75%	0.42%	-1.84%	-1.08%	-0.68%	1.16%	-0.584	
9/18/2013	2.78%	1.22%	1.55%	3.54%	-0.76%	1.16%	-0.661	
9/19/2013	-0.94%	-0.17%	-1.08%	-1.32%	0.38%	1.15%	0.330	
9/20/2013	-2.41%	-0.72%	-0.94%	-2.10%	-0.31%	1.15%	-0.265	
9/23/2013	-2.01%	-0.47%	0.33%	-0.45%	-1.55%	1.15%	-1.354	
9/24/2013	1.52%	-0.25%	0.25%	-0.17%	1.69%	1.15%	1.472	
9/25/2013	-0.06%	-0.27%	0.95%	0.50%	-0.56%	1.16%	-0.483	
9/26/2013	-0.58%	0.37%	-0.73%	-0.08%	-0.49%	1.15%	-0.428	
9/27/2013	-0.64%	-0.40%	0.17%	-0.49%	-0.15%	1.15%	-0.130	
9/30/2013	-0.58%	-0.60%	-0.25%	-1.21%	0.63%	1.15%	0.545	
10/1/2013	2.23%	0.81%	0.35%	1.69%	0.54%	1.15%	0.470	
10/2/2013	1.67%	-0.05%	-0.01%	-0.07%	1.73%	1.15%	1.501	
10/3/2013	-0.51%	-0.90%	0.78%	-0.69%	0.18%	1.16%	0.152	
10/4/2013	-0.80%	0.71%	-0.28%	0.92%	-1.72%	1.16%	-1.485	
10/7/2013	0.00%	-0.85%	-0.11%	-1.47%	1.47%	1.16%	1.266	
10/8/2013	-2.35%	-1.20%	-0.35%	-2.27%	-0.08%	1.16%	-0.066	
10/9/2013	0.59%	0.07%	0.53%	0.66%	-0.07%	1.16%	-0.060	
10/10/2013	3.15%	2.20%	-0.34%	3.27%	-0.12%	1.16%	-0.106	
10/11/2013	0.79%	0.63%	-0.13%	0.91%	-0.12%	1.16%	-0.105	
10/14/2013	-0.06%	0.41%	-0.35%	0.34%	-0.39%	1.16%	-0.337	
10/15/2013	-0.22%	-0.71%	-0.19%	-1.33%	1.10%	1.16%	0.956	
10/16/2013	1.57%	1.39%	-1.39%	0.91%	0.66%	1.16%	0.571	
10/17/2013	-0.28%	0.68%	0.25%	1.30%	-1.58%	1.15%	-1.370	
10/18/2013	-0.72%	0.66%	-1.09%	0.00%	-0.72%	1.16%	-0.625	
10/21/2013	-0.78%	0.01%	-0.68%	-0.64%	-0.14%	1.15%	-0.121	
10/22/2013	-0.23%	0.57%	0.90%	1.74%	-1.96%	1.15%	-1.704	
10/23/2013	-2.31%	-0.47%	-0.65%	-1.37%	-0.94%	1.16%	-0.812	
10/24/2013		0.33%	1.37%	1.77%	-1.94%	1.16%	-1.673	
10/25/2013		0.44%	-0.31%	0.37%	0.33%	1.16%	0.284	
10/28/2013	-2.47%	0.13%	-0.17%	0.02%	-2.49%	1.16%	-2.143	**
10/29/2013		0.56%	-1.92%	-0.95%	1.89%	1.18%	1.604	
10/30/2013		-0.48%	-0.09%	-0.88%	1.12%	1.17%	0.951	
10/31/2013		-0.38%	0.49%	-0.18%	-1.91%	1.17%	-1.631	
11/1/2013	-2.62%	0.29%	-1.82%	-1.25%	-1.37%	1.19%	-1.157	
11/4/2013	0.00%	0.36%	0.53%	0.97%	-0.97%	1.18%	-0.826	
11/5/2013	-2.02%	-0.27%	-0.74%	-1.17%	-0.85%	1.18%	-0.721	
11/6/2013	2.52%	0.48%	-0.87%	-0.12%	2.64%	1.18%	2.234	**
11/7/2013	-1.71%	-1.30%	-0.14%	-2.21%	0.50%	1.19%	0.420	
11/8/2013	2.24%	1.34%	0.25%	2.25%	-0.01%	1.19%	-0.010	
11/11/2013		0.07%	0.90%	0.86%	-0.80%	1.18%	-0.672	
11/12/2013		-0.23%	-0.96%	-1.28%	0.07%	1.18%	0.059	
11/13/2013	-0.37%	0.84%	-1.36%	0.04%	-0.41%	1.18%	-0.345	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
11/14/2013	-0.25%	0.50%	-0.39%	0.35%	-0.60%	1.18%	-0.508	
11/15/2013	-0.12%	0.42%	0.23%	0.77%	-0.90%	1.18%	-0.762	
11/18/2013	0.00%	-0.36%	0.44%	-0.30%	0.30%	1.17%	0.258	
11/19/2013	0.12%	-0.19%	0.13%	-0.29%	0.41%	1.17%	0.350	
11/20/2013	0.68%	-0.36%	0.15%	-0.53%	1.21%	1.16%	1.044	
11/21/2013	3.01%	0.82%	0.19%	1.33%	1.68%	1.16%	1.444	
11/22/2013	-0.06%	0.51%	-1.19%	-0.34%	0.28%	1.17%	0.237	
11/25/2013	-0.36%	-0.12%	0.08%	-0.22%	-0.14%	1.17%	-0.117	
11/26/2013	1.26%	0.03%	0.37%	0.25%	1.00%	1.17%	0.860	
11/27/2013	1.60%	0.27%	0.54%	0.80%	0.80%	1.15%	0.693	
11/29/2013	3.49%	-0.07%	0.29%	0.06%	3.43%	1.15%	2.980	**
12/2/2013	-1.13%	-0.27%	0.03%	-0.45%	-0.68%	1.17%	-0.576	
12/3/2013	-0.68%	-0.31%	-0.01%	-0.56%	-0.12%	1.17%	-0.106	
12/4/2013	-1.09%	-0.10%	-0.94%	-1.03%	-0.06%	1.17%	-0.048	
12/5/2013	-0.64%	-0.43%	-0.17%	-0.88%	0.25%	1.17%	0.209	
12/6/2013	1.81%	1.13%	-0.07%	1.62%	0.19%	1.17%	0.163	
12/9/2013	-0.29%	0.19%	0.15%	0.34%	-0.63%	1.17%	-0.536	
12/10/2013	-0.46%	-0.32%	0.12%	-0.46%	0.00%	1.17%	0.003	
12/11/2013	-2.25%	-1.12%	-0.53%	-2.26%	0.01%	1.17%	0.006	
12/12/2013	-1.71%	-0.35%	-0.65%	-1.18%	-0.54%	1.17%	-0.457	
12/13/2013	-1.08%	-0.01%	-0.16%	-0.23%	-0.85%	1.17%	-0.728	
12/16/2013	1.52%	0.63%	0.32%	1.16%	0.36%	1.17%	0.305	
12/17/2013	-1.91%	-0.31%	-0.36%	-0.89%	-1.02%	1.17%	-0.874	
12/18/2013	2.62%	1.67%	0.15%	2.67%	-0.05%	1.17%	-0.039	
12/19/2013	0.83%	-0.04%	-0.16%	-0.31%	1.15%	1.17%	0.982	
12/20/2013	0.41%	0.48%	-0.54%	0.19%	0.22%	1.17%	0.188	
12/23/2013	2.23%	0.55%	0.42%	1.11%	1.12%	1.17%	0.957	
12/24/2013	1.61%	0.30%	0.47%	0.77%	0.83%	1.17%	0.711	
12/26/2013	0.62%	0.47%	-0.04%	0.62%	0.00%	1.17%	0.000	
12/27/2013	1.18%	-0.01%	0.44%	0.25%	0.93%	1.17%	0.795	
12/30/2013	-0.28%	-0.01%	0.09%	-0.05%	-0.23%	1.17%	-0.198	
12/31/2013	0.83%	0.40%	0.46%	0.93%	-0.10%	1.17%	-0.082	
1/2/2014	-1.05%	-0.87%	0.04%	-1.45%	0.40%	1.17%	0.342	
1/3/2014	0.45%	-0.03%	-0.01%	-0.16%	0.60%	1.17%	0.516	
1/6/2014	1.11%	-0.25%	0.61%	0.04%	1.07%	1.17%	0.912	
1/7/2014	1.26%	0.61%	1.59%	2.26%	-0.99%	1.18%	-0.842	
1/8/2014	1.90%	0.01%	1.35%	1.05%	0.85%	1.16%	0.730	
1/9/2014	0.53%	0.03%	0.39%	0.29%	0.24%	1.15%	0.210	
1/10/2014	-0.21%	0.23%	-0.13%	0.15%	-0.36%	1.15%	-0.317	
1/13/2014	0.32%	-1.25%	0.78%	-1.42%	1.74%	1.16%	1.505	
1/14/2014	1.80%	1.08%	0.22%	1.77%	0.02%	1.16%	0.021	
1/15/2014	1.66%	0.52%	0.19%	0.87%	0.79%	1.15%	0.683	
1/16/2014	-2.09%	-0.13%	-1.16%	-1.31%	-0.79%	1.16%	-0.679	
1/17/2014	-0.94%	-0.39%	0.08%	-0.63%	-0.31%	1.16%	-0.269	
1/21/2014	-1.63%	0.28%	-0.28%	0.10%	-1.74%	1.16%	-1.498	
1/22/2014	-0.21%	0.07%	-0.12%	-0.09%	-0.12%	1.16%	-0.104	
1/23/2014	0.27%	-0.89%	-0.07%	-1.55%	1.82%	1.16%	1.566	
1/24/2014	-4.01%	-2.09%	-0.68%	-3.91%	-0.10%	1.17%	-0.085	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
1/27/2014	-0.50%	-0.48%	-0.15%	-0.99%	0.48%	1.17%	0.414	
1/28/2014	2.63%	0.61%	1.25%	1.95%	0.68%	1.17%	0.580	
1/29/2014	-0.87%	-1.01%	-0.77%	-2.35%	1.48%	1.17%	1.264	
1/30/2014	0.66%	1.13%	0.38%	2.02%	-1.36%	1.17%	-1.166	
1/31/2014	-2.08%	-0.65%	-0.98%	-1.95%	-0.13%	1.17%	-0.114	
2/3/2014	-3.69%	-2.28%	0.15%	-3.59%	-0.09%	1.17%	-0.080	
2/4/2014	1.10%	0.77%	0.55%	1.60%	-0.50%	1.17%	-0.430	
2/5/2014	-0.12%	-0.17%	0.47%	0.04%	-0.16%	1.17%	-0.134	
2/6/2014	2.64%	1.30%	-0.33%	1.70%	0.94%	1.16%	0.810	
2/7/2014	1.01%	1.33%	-1.37%	0.88%	0.12%	1.17%	0.106	
2/10/2014	0.89%	0.16%	-0.40%	-0.17%	1.05%	1.17%	0.903	
2/11/2014	-3.35%	1.11%	0.43%	2.04%	-5.38%	1.17%	-4.611	**
2/12/2014	-1.08%	0.02%	0.88%	0.67%	-1.75%	1.22%	-1.438	
2/13/2014	-0.75%	0.59%	-0.91%	0.12%	-0.86%	1.14%	-0.759	
2/14/2014	-1.27%	0.49%	-0.54%	0.22%	-1.50%	1.13%	-1.320	
2/18/2014	3.11%	0.13%	2.42%	1.79%	1.32%	1.16%	1.137	
2/19/2014	-1.90%	-0.65%	-0.07%	-1.16%	-0.74%	1.14%	-0.649	
2/20/2014	0.59%	0.62%	-0.67%	0.33%	0.26%	1.14%	0.225	
2/21/2014	0.18%	-0.18%	0.02%	-0.38%	0.55%	1.14%	0.487	
2/24/2014	0.82%	0.62%	-1.57%	-0.32%	1.14%	1.15%	0.994	
2/25/2014	-0.46%	-0.13%	-0.68%	-0.81%	0.34%	1.14%	0.302	
2/26/2014	-1.45%	0.02%	-0.77%	-0.63%	-0.82%	1.14%	-0.719	
2/27/2014	0.53%	0.51%	-0.13%	0.56%	-0.03%	1.14%	-0.026	
2/28/2014	-0.35%	0.28%	-0.57%	-0.10%	-0.25%	1.14%	-0.219	
3/3/2014	-1.88%	-0.73%	-0.60%	-1.65%	-0.24%	1.14%	-0.207	
3/4/2014	1.98%	1.53%	-0.84%	1.59%	0.39%	1.14%	0.342	
3/5/2014	-0.18%	0.01%	-0.59%	-0.53%	0.35%	1.13%	0.308	
3/6/2014	0.53%	0.19%	0.69%	0.69%	-0.16%	1.13%	-0.137	
3/7/2014	-1.64%	0.06%	-0.69%	-0.53%	-1.11%	1.13%	-0.983	
3/10/2014	-2.98%	-0.04%	-1.24%	-1.13%	-1.85%	1.13%	-1.643	
3/11/2014	-3.44%	-0.50%	-0.36%	-1.18%	-2.26%	1.13%	-2.010	**
3/12/2014	-0.76%	0.06%	-0.68%	-0.58%	-0.18%	1.13%	-0.160	
3/13/2014	0.38%	-1.16%	0.27%	-1.71%	2.09%	1.13%	1.845	
3/14/2014	-1.34%	-0.28%	0.30%	-0.32%	-1.02%	1.14%	-0.897	
3/17/2014	0.52%	0.96%	-0.50%	0.91%	-0.39%	1.14%	-0.345	
3/18/2014	2.00%	0.72%	-0.80%	0.31%	1.68%	1.14%	1.475	
3/19/2014	1.07%	-0.61%	-0.68%	-1.56%	2.63%	1.13%	2.333	**
3/20/2014	-1.19%	0.61%	-0.31%	0.54%	-1.73%	1.13%	-1.523	
3/21/2014	-1.39%	-0.29%	-0.30%	-0.77%	-0.62%	1.13%	-0.543	
3/24/2014	0.19%	-0.49%	2.37%	0.98%	-0.78%	1.16%	-0.676	
3/25/2014	0.70%	0.45%	-0.36%	0.28%	0.43%	1.14%	0.376	
3/26/2014	-1.91%	-0.70%	-0.41%	-1.42%	-0.48%	1.13%	-0.427	
3/27/2014	-0.26%	-0.17%	1.06%	0.42%	-0.68%	1.13%	-0.600	
3/28/2014	0.45%	0.47%	-0.69%	0.07%	0.39%	1.13%	0.345	
3/31/2014	1.42%	0.80%	-0.29%	0.84%	0.58%	1.13%	0.516	
4/1/2014	1.21%	0.71%	0.05%	0.97%	0.25%	1.12%	0.218	
4/2/2014	2.77%	0.30%	0.20%	0.48%	2.29%	1.13%	2.037	**
4/3/2014	-0.61%	-0.11%	-0.70%	-0.78%	0.17%	1.13%	0.150	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
4/4/2014	0.56%	-1.25%	1.47%	-0.85%	1.40%	1.14%	1.229	
4/7/2014	-1.78%	-1.07%	0.05%	-1.58%	-0.19%	1.14%	-0.170	
4/8/2014	0.37%	0.41%	0.08%	0.55%	-0.18%	1.13%	-0.157	
4/9/2014	0.56%	1.10%	0.54%	1.90%	-1.34%	1.13%	-1.178	
4/10/2014	-1.48%	-2.09%	1.27%	-2.15%	0.67%	1.14%	0.590	
4/11/2014	-1.38%	-0.94%	0.59%	-0.96%	-0.42%	1.12%	-0.373	
4/14/2014	1.15%	0.82%	-0.55%	0.63%	0.51%	1.12%	0.458	
4/15/2014	-1.07%	0.68%	-1.52%	-0.26%	-0.80%	1.12%	-0.716	
4/16/2014	2.16%	1.05%	-0.40%	1.04%	1.13%	1.12%	1.008	
4/17/2014	3.67%	0.14%	0.59%	0.51%	3.16%	1.12%	2.821	**
4/21/2014	-0.24%	0.38%	-0.41%	0.13%	-0.37%	1.14%	-0.323	
4/22/2014	0.48%	0.41%	-0.47%	0.12%	0.36%	1.14%	0.317	
4/23/2014	0.66%	-0.21%	-0.34%	-0.61%	1.27%	1.14%	1.115	
4/24/2014	0.71%	0.17%	0.52%	0.52%	0.19%	1.14%	0.167	
4/25/2014	-0.83%	-0.81%	-0.44%	-1.47%	0.64%	1.13%	0.571	
4/28/2014	-0.66%	0.33%	-1.14%	-0.50%	-0.15%	1.13%	-0.137	
4/29/2014	1.38%	0.48%	1.04%	1.33%	0.05%	1.13%	0.041	
4/30/2014	1.18%	0.30%	-0.01%	0.33%	0.86%	1.12%	0.769	
5/1/2014	1.52%	-0.01%	1.83%	1.31%	0.21%	1.13%	0.187	
5/2/2014	0.06%	-0.14%	1.72%	1.06%	-1.00%	1.13%	-0.888	
5/5/2014	-0.58%	0.20%	-0.86%	-0.48%	-0.10%	1.11%	-0.090	
5/6/2014	-4.05%	-0.90%	0.86%	-0.60%	-3.46%	1.11%	-3.118	**
5/7/2014	-0.42%	0.60%	-1.65%	-0.52%	0.10%	1.14%	0.088	
5/8/2014	7.39%	-0.11%	-0.33%	-0.49%	7.88%	1.13%	7.002	**
5/9/2014	-1.07%	0.17%	-0.57%	-0.26%	-0.81%	1.23%	-0.659	
5/12/2014	-1.54%	0.97%	0.36%	1.47%	-3.01%	1.23%	-2.442	**
5/13/2014	-0.75%	0.07%	-0.07%	-0.05%	-0.70%	1.24%	-0.564	
5/14/2014	-1.83%	-0.45%	0.62%	-0.21%	-1.62%	1.25%	-1.297	
5/15/2014	-1.49%	-0.92%	0.87%	-0.66%	-0.83%	1.25%	-0.664	
5/16/2014	-0.91%	0.38%	0.29%	0.61%	-1.52%	1.25%	-1.217	
5/19/2014	-1.22%	0.39%	-0.17%	0.29%	-1.51%	1.25%	-1.206	
5/20/2014	-0.50%	-0.65%	0.57%	-0.54%	0.05%	1.26%	0.036	
5/21/2014	1.99%	0.83%	-0.79%	0.39%	1.60%	1.25%	1.274	
5/22/2014	0.31%	0.25%	-0.19%	0.10%	0.21%	1.25%	0.165	
5/23/2014	0.85%	0.43%	-0.13%	0.37%	0.49%	1.25%	0.388	
5/27/2014	-0.96%	0.60%	0.22%	0.85%	-1.82%	1.25%	-1.448	
5/28/2014	-0.37%	-0.10%	0.92%	0.43%	-0.80%	1.26%	-0.632	
5/29/2014	0.61%	0.55%	-0.95%	-0.06%	0.67%	1.26%	0.529	
5/30/2014	0.30%	0.19%	0.35%	0.39%	-0.08%	1.26%	-0.065	
6/2/2014	-0.18%	0.08%	-0.30%	-0.21%	0.02%	1.26%	0.019	
6/3/2014	-0.79%	-0.03%	-0.48%	-0.48%	-0.30%	1.26%	-0.242	
6/4/2014	-0.80%	0.21%	-0.37%	-0.11%	-0.69%	1.26%	-0.548	
6/5/2014	-0.25%	0.66%	-0.09%	0.67%	-0.92%	1.26%	-0.728	
6/6/2014	1.17%	0.48%	0.25%	0.67%	0.50%	1.26%	0.398	
6/9/2014	0.79%	0.10%	-0.16%	-0.09%	0.89%	1.26%	0.705	
6/10/2014	-0.91%	-0.02%	-0.25%	-0.31%	-0.60%	1.26%	-0.473	
6/11/2014	-1.10%	-0.34%	0.41%	-0.27%	-0.83%	1.26%	-0.657	
6/12/2014	-0.12%	-0.68%	0.84%	-0.41%	0.29%	1.26%	0.230	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
6/13/2014	0.31%	0.32%	-0.49%	-0.03%	0.34%	1.26%	0.271	
6/16/2014	-0.49%	0.08%	-0.53%	-0.36%	-0.14%	1.26%	-0.109	
6/17/2014	-0.06%	0.22%	0.45%	0.49%	-0.55%	1.26%	-0.439	
6/18/2014	0.62%	0.77%	-0.78%	0.35%	0.27%	1.26%	0.216	
6/19/2014	-0.19%	0.14%	-0.42%	-0.21%	0.02%	1.26%	0.019	
6/20/2014	-1.05%	0.17%	-1.17%	-0.69%	-0.36%	1.26%	-0.286	
6/23/2014	0.56%	-0.01%	-0.76%	-0.64%	1.20%	1.26%	0.957	
6/24/2014	-1.68%	-0.63%	-0.32%	-1.11%	-0.56%	1.26%	-0.448	
6/25/2014	-0.82%	0.49%	-0.28%	0.33%	-1.15%	1.26%	-0.915	
6/26/2014	-7.38%	-0.10%	0.07%	-0.19%	-7.20%	1.26%	-5.718	**
6/27/2014	1.99%	0.20%	-0.09%	0.05%	1.94%	1.34%	1.452	
6/30/2014	-1.55%	-0.03%	-0.09%	-0.22%	-1.33%	1.34%	-0.995	
7/1/2014	1.57%	0.69%	0.09%	0.81%	0.76%	1.34%	0.568	
7/2/2014	0.67%	0.07%	0.58%	0.37%	0.31%	1.34%	0.228	
7/3/2014	1.14%	0.55%	0.44%	0.89%	0.25%	1.34%	0.184	
7/7/2014	-1.06%	-0.39%	-0.34%	-0.84%	-0.22%	1.34%	-0.163	
7/8/2014	-1.67%	-0.68%	-1.46%	-1.98%	0.30%	1.35%	0.224	
7/9/2014	-0.61%	0.47%	-0.34%	0.25%	-0.86%	1.34%	-0.640	
7/10/2014	-1.85%	-0.41%	-0.25%	-0.83%	-1.02%	1.34%	-0.762	
7/11/2014	-0.56%	0.16%	-0.35%	-0.17%	-0.39%	1.34%	-0.287	
7/14/2014	1.12%	0.48%	0.31%	0.68%	0.44%	1.34%	0.327	
7/15/2014	1.25%	-0.19%	1.21%	0.44%	0.81%	1.35%	0.600	
7/16/2014	1.64%	0.43%	0.58%	0.81%	0.83%	1.34%	0.622	
7/17/2014	-2.97%	-1.17%	-0.67%	-2.09%	-0.88%	1.35%	-0.652	
7/18/2014	0.69%	1.03%	-0.82%	0.60%	0.09%	1.35%	0.068	
7/21/2014	-0.14%	-0.23%	-0.02%	-0.46%	0.32%	1.34%	0.237	
7/22/2014	-0.35%	0.50%	0.25%	0.66%	-1.00%	1.34%	-0.749	
7/23/2014	0.07%	0.18%	0.35%	0.30%	-0.23%	1.34%	-0.172	
7/24/2014	1.32%	0.05%	1.26%	0.76%	0.56%	1.35%	0.414	
7/25/2014	1.85%	-0.48%	3.15%	1.41%	0.43%	1.38%	0.314	
7/28/2014	-0.34%	0.03%	0.29%	0.09%	-0.43%	1.34%	-0.318	
7/29/2014	0.27%	-0.45%	0.89%	-0.09%	0.36%	1.34%	0.268	
7/30/2014	4.16%	0.02%	1.04%	0.62%	3.55%	1.33%	2.661	**
7/31/2014	-2.13%	-1.99%	-0.20%	-2.67%	0.54%	1.29%	0.419	
8/1/2014	-0.13%	-0.29%	-0.57%	-0.82%	0.69%	1.29%	0.535	
8/4/2014	0.33%	0.72%	0.62%	1.24%	-0.91%	1.28%	-0.711	
8/5/2014	-2.24%	-0.96%	-0.26%	-1.42%	-0.81%	1.28%	-0.636	
8/6/2014	-0.99%	0.03%	-0.30%	-0.25%	-0.73%	1.28%	-0.574	
8/7/2014	-1.77%	-0.53%	-0.52%	-1.12%	-0.66%	1.28%	-0.515	
8/8/2014	1.11%	1.16%	-0.05%	1.30%	-0.19%	1.27%	-0.151	
8/11/2014	-0.07%	0.29%	-1.19%	-0.61%	0.54%	1.27%	0.421	
8/12/2014	0.96%	-0.16%	1.09%	0.48%	0.48%	1.27%	0.379	
8/13/2014	-0.14%	0.70%	-0.38%	0.48%	-0.62%	1.27%	-0.486	
8/14/2014	0.07%	0.44%	0.77%	1.00%	-0.93%	1.27%	-0.735	
8/15/2014	-0.20%	0.01%	-0.41%	-0.40%	0.19%	1.27%	0.150	
8/18/2014	1.43%	0.86%	-0.29%	0.75%	0.68%	1.26%	0.540	
8/19/2014	-0.14%	0.52%	-0.29%	0.33%	-0.46%	1.26%	-0.366	
8/20/2014	-0.20%	0.25%	-0.23%	0.03%	-0.23%	1.26%	-0.183	

Date	Actual Return	Market Return	Orthogonalized Industry Return	Predicted Return	Residual Return	Standard Error	t-Stat	Significant
8/21/2014	-0.14%	0.30%	-0.31%	0.03%	-0.16%	1.26%	-0.130	
8/22/2014	0.68%	-0.19%	0.64%	0.10%	0.57%	1.26%	0.455	
8/25/2014	1.41%	0.48%	0.93%	1.16%	0.25%	1.26%	0.200	
8/26/2014	-0.40%	0.11%	-0.75%	-0.53%	0.14%	1.26%	0.109	
8/27/2014	0.40%	0.03%	0.36%	0.18%	0.22%	1.26%	0.177	
8/28/2014	-0.80%	-0.16%	-0.23%	-0.47%	-0.33%	1.26%	-0.260	
8/29/2014	0.13%	0.34%	0.19%	0.44%	-0.30%	1.25%	-0.242	
9/2/2014	-1.27%	-0.05%	-1.96%	-1.60%	0.33%	1.27%	0.262	
9/3/2014	2.09%	-0.06%	0.86%	0.42%	1.67%	1.25%	1.332	
9/4/2014	0.40%	-0.15%	-0.17%	-0.43%	0.83%	1.25%	0.660	
9/5/2014	-1.38%	0.51%	-0.91%	-0.17%	-1.22%	1.25%	-0.972	
9/8/2014	-2.87%	-0.29%	-2.14%	-2.07%	-0.80%	1.28%	-0.627	
9/9/2014	0.62%	-0.65%	1.24%	-0.01%	0.62%	1.26%	0.496	
9/10/2014	2.19%	0.37%	0.74%	0.86%	1.32%	1.25%	1.054	
9/11/2014	-1.34%	0.12%	-0.40%	-0.31%	-1.03%	1.25%	-0.821	
9/12/2014	2.37%	-0.59%	1.60%	0.37%	2.01%	1.27%	1.583	
9/15/2014	-0.07%	-0.07%	-0.58%	-0.68%	0.61%	1.26%	0.481	
9/16/2014	0.07%	0.75%	-0.02%	0.74%	-0.67%	1.26%	-0.531	
9/17/2014	0.80%	0.13%	0.45%	0.38%	0.42%	1.26%	0.333	
9/18/2014	2.04%	0.50%	0.94%	1.21%	0.83%	1.26%	0.655	
9/19/2014	-0.97%	-0.05%	0.22%	0.00%	-0.97%	1.26%	-0.767	
9/22/2014	-0.78%	-0.80%	0.28%	-0.82%	0.04%	1.27%	0.032	
9/23/2014	-1.05%	-0.57%	-0.10%	-0.84%	-0.21%	1.26%	-0.163	

Date	Control Period	Control Period	Num Obs	Model R2	Model	Standard	Durbin	Intercept	Mar	ket	Industry	Residual
Date	Begin	End	Nulli Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
8/2/2011	8/2/2010	8/1/2011	253	0.702	0.699	0.0125	2.10	-0.25%	1.904	20.71	1.039	12.60
8/3/2011	8/3/2010	8/2/2011	253	0.699	0.696	0.0125	2.11	-0.24%	1.857	20.36	1.066	12.85
8/4/2011	8/4/2010	8/3/2011	253	0.698	0.695	0.0125	2.08	-0.24%	1.862	20.36	1.061	12.76
8/5/2011	8/5/2010	8/4/2011	253	0.728	0.726	0.0125	2.11	-0.25%	1.924	22.38	1.074	12.98
8/8/2011	8/8/2010	8/7/2011	252	0.737	0.735	0.0122	2.12	-0.24%	1.925	22.82	1.075	13.25
8/9/2011	8/9/2010	8/8/2011	253	0.764	0.762	0.0122	2.12	-0.24%	1.926	25.17	1.075	13.28
8/10/2011	8/10/2010	8/9/2011	253	0.775	0.773	0.0124	2.09	-0.24%	1.959	26.36	1.058	12.94
8/11/2011	8/11/2010	8/10/2011	253	0.791	0.789	0.0124	2.13	-0.26%	1.998	27.83	1.061	13.11
8/12/2011 8/15/2011	8/12/2010 8/15/2010	8/11/2011 8/14/2011	253 252	0.799 0.804	0.798 0.802	0.0125 0.0123	2.11	-0.23% -0.25%	2.036 2.041	28.71	1.068 1.065	13.03 13.13
8/16/2011	8/15/2010	8/15/2011	252	0.804	0.802	0.0123	2.14 2.13	-0.25%	2.041	29.11 28.99	1.065	13.13
8/17/2011	8/17/2010	8/16/2011	253	0.803	0.802	0.0124	2.13	-0.27%	2.023	29.06	1.074	13.28
8/18/2011	8/18/2010	8/17/2011	253	0.803	0.802	0.0124	2.12	-0.27%	2.023	28.83	1.074	13.20
8/19/2011	8/19/2010	8/18/2011	253	0.812	0.811	0.0124	2.10	-0.28%	2.023	30.11	1.078	13.27
8/22/2011	8/22/2010	8/21/2011	252	0.814	0.813	0.0124	2.11	-0.29%	2.060	30.26	1.079	13.29
8/23/2011	8/23/2010	8/22/2011	253	0.814	0.813	0.0124	2.10	-0.30%	2.060	30.27	1.085	13.41
8/24/2011	8/24/2010	8/23/2011	253	0.813	0.811	0.0125	2.09	-0.32%	2.026	30.07	1.096	13.48
8/25/2011	8/25/2010	8/24/2011	253	0.812	0.810	0.0125	2.08	-0.32%	2.020	29.93	1.098	13.49
8/26/2011	8/26/2010	8/25/2011	253	0.805	0.804	0.0127	2.08	-0.29%	1.995	29.15	1.122	13.61
8/29/2011	8/29/2010	8/28/2011	252	0.805	0.803	0.0128	2.12	-0.30%	1.986	28.93	1.126	13.81
8/30/2011	8/30/2010	8/29/2011	253	0.809	0.807	0.0127	2.11	-0.30%	1.996	29.41	1.126	13.82
8/31/2011	8/31/2010	8/30/2011	253	0.807	0.805	0.0128	2.12	-0.30%	1.997	29.25	1.121	13.73
9/1/2011	9/1/2010	8/31/2011	253	0.808	0.807	0.0128	2.13	-0.30%	2.000	29.32	1.130	13.89
9/2/2011	9/2/2010	9/1/2011	253	0.803	0.801	0.0129	2.09	-0.27%	1.985	28.56	1.158	14.23
9/6/2011	9/6/2010	9/5/2011	252	0.807	0.806	0.0129	2.01	-0.28%	1.999	28.99	1.150	14.18
9/7/2011	9/7/2010	9/6/2011	253	0.811	0.809	0.0128	2.04	-0.30%	2.010	29.23	1.151	14.71
9/8/2011	9/8/2010	9/7/2011	253	0.816	0.815	0.0127	2.09	-0.29%	1.998	29.75	1.155	14.97
9/9/2011	9/9/2010	9/8/2011	253	0.817	0.816	0.0127	2.09	-0.29%	2.005	29.89	1.155	14.96
9/12/2011 9/13/2011	9/12/2010 9/13/2010	9/11/2011	252	0.817	0.815	0.0129	2.03 2.08	-0.31%	2.027 2.027	29.96 29.91	1.150 1.137	14.55 14.46
9/13/2011	9/13/2010	9/12/2011 9/13/2011	253 253	0.815 0.816	0.814 0.815	0.0129 0.0129	2.08	-0.31% -0.31%	2.027	30.00	1.137	14.46
9/15/2011	9/15/2010	9/13/2011	253	0.818	0.816	0.0129	2.08	-0.31%	2.032	30.13	1.143	14.55
9/16/2011	9/15/2010	9/14/2011	253	0.818	0.816	0.0129	2.07	-0.30%	2.040	30.13	1.132	14.33
9/19/2011	9/19/2010	9/18/2011	252	0.818	0.817	0.0130	2.09	-0.28%	2.041	30.24	1.132	14.32
9/20/2011	9/20/2010	9/19/2011	253	0.820	0.819	0.0130	2.10	-0.30%	2.055	30.40	1.142	14.65
9/21/2011	9/21/2010	9/20/2011	253	0.819	0.818	0.0130	2.11	-0.30%	2.056	30.33	1.142	14.64
9/22/2011	9/22/2010	9/21/2011	253	0.820	0.819	0.0130	2.11	-0.29%	2.036	30.37	1.144	14.77
9/23/2011	9/23/2010	9/22/2011	253	0.824	0.822	0.0130	2.11	-0.29%	2.041	30.84	1.144	14.75
9/26/2011	9/26/2010	9/25/2011	252	0.823	0.822	0.0131	2.11	-0.28%	2.051	30.54	1.164	15.05
9/27/2011	9/27/2010	9/26/2011	253	0.821	0.819	0.0135	2.00	-0.25%	2.084	30.43	1.172	14.75
9/28/2011	9/28/2010	9/27/2011	253	0.821	0.820	0.0135	2.04	-0.25%	2.088	30.50	1.173	14.77
9/29/2011	9/29/2010	9/28/2011	253	0.819	0.817	0.0136	2.02	-0.24%	2.075	30.22	1.175	14.64
9/30/2011	9/30/2010	9/29/2011	253	0.820	0.818	0.0136	2.03	-0.22%	2.080	30.32	1.177	14.77
10/3/2011	10/3/2010	10/2/2011	252	0.824	0.822	0.0136	2.03	-0.23%	2.093	30.72	1.183	14.86
10/4/2011	10/4/2010	10/3/2011	253	0.825	0.824	0.0136	2.03	-0.22%	2.084	30.93	1.184	14.89

Doto	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncont	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
10/5/2011	10/5/2010	10/4/2011	253	0.825	0.823	0.0136	2.02	-0.24%	2.072	30.88	1.188	14.94
10/6/2011	10/6/2010	10/5/2011	253	0.824	0.823	0.0136	2.03	-0.23%	2.077	30.81	1.182	14.85
10/7/2011	10/7/2010	10/6/2011	253	0.828	0.827	0.0136	2.04	-0.21%	2.094	31.21	1.182	15.13
10/10/2011	10/10/2010	10/9/2011	252	0.829	0.827	0.0136	2.02	-0.21%	2.098	31.25	1.181	15.05
10/11/2011	10/11/2010	10/10/2011	253	0.832	0.831	0.0136	2.04	-0.21%	2.103	31.80	1.180	15.06
10/12/2011	10/12/2010	10/11/2011	253	0.832	0.831	0.0136	2.04	-0.21%	2.103	31.80	1.180	15.06
10/13/2011	10/13/2010	10/12/2011	253	0.831	0.830	0.0138	2.01	-0.18%	2.115	31.65	1.196	15.15
10/14/2011 10/17/2011	10/14/2010 10/17/2010	10/13/2011 10/16/2011	253 252	0.832 0.835	0.831	0.0138 0.0137	2.07	-0.19% -0.19%	2.123	31.70 31.88	1.206 1.202	15.33
10/17/2011	10/17/2010	10/16/2011	252	0.833	0.833 0.833	0.0137	2.08	-0.19% -0.19%	2.112 2.105	31.89	1.202	15.50 15.50
10/19/2011	10/18/2010	10/17/2011	253	0.834	0.833	0.0137	2.07	-0.19%	2.103	31.95	1.198	15.38
10/20/2011	10/20/2010	10/19/2011	253	0.834	0.832	0.0138	2.03	-0.19%	2.114	31.93	1.193	15.30
10/21/2011	10/20/2010	10/20/2011	253	0.834	0.832	0.0138	2.06	-0.20%	2.113	31.89	1.194	15.33
10/24/2011	10/24/2010	10/23/2011	252	0.836	0.834	0.0138	2.07	-0.18%	2.119	32.14	1.188	15.25
10/25/2011	10/25/2010	10/24/2011	253	0.835	0.834	0.0138	2.07	-0.18%	2.120	32.18	1.179	15.18
10/26/2011	10/26/2010	10/25/2011	253	0.835	0.834	0.0138	2.06	-0.17%	2.121	32.25	1.172	15.05
10/27/2011	10/27/2010	10/26/2011	253	0.836	0.834	0.0138	2.06	-0.17%	2.123	32.31	1.173	15.05
10/28/2011	10/28/2010	10/27/2011	253	0.839	0.838	0.0144	1.96	-0.14%	2.201	32.67	1.231	15.44
10/31/2011	10/31/2010	10/30/2011	252	0.838	0.837	0.0145	2.10	-0.15%	2.202	32.33	1.249	15.55
11/1/2011	11/1/2010	10/31/2011	253	0.836	0.835	0.0146	2.15	-0.15%	2.196	32.28	1.235	15.33
11/2/2011	11/2/2010	11/1/2011	253	0.839	0.837	0.0147	2.17	-0.16%	2.214	32.65	1.239	15.29
11/3/2011	11/3/2010	11/2/2011	253	0.839	0.838	0.0147	2.19	-0.16%	2.213	32.71	1.240	15.31
11/4/2011	11/4/2010	11/3/2011	253	0.839	0.838	0.0147	2.18	-0.17%	2.208	32.73	1.238	15.27
11/7/2011	11/7/2010	11/6/2011	252	0.842	0.841	0.0146	2.18	-0.17%	2.206	32.89	1.277	15.58
11/8/2011	11/8/2010	11/7/2011	253	0.842	0.840	0.0145	2.18	-0.17%	2.203	32.92	1.279	15.67
11/9/2011	11/9/2010	11/8/2011	253	0.842	0.841	0.0145	2.16	-0.17%	2.203	32.97	1.280	15.65
11/10/2011	11/10/2010	11/9/2011	253	0.849	0.848	0.0144	2.16	-0.20%	2.231	34.05	1.255	15.77
11/11/2011	11/11/2010	11/10/2011	253	0.849	0.847	0.0145	2.15	-0.19%	2.233	33.99	1.248	15.67
11/14/2011 11/15/2011	11/14/2010 11/15/2010	11/13/2011 11/14/2011	252 253	0.850 0.850	0.848 0.848	0.0145 0.0145	2.17 2.16	-0.19% -0.20%	2.235 2.239	34.08 34.16	1.253 1.254	15.66 15.67
11/15/2011	11/15/2010	11/14/2011	253	0.830	0.848	0.0145	2.16	-0.20%	2.239	34.11	1.250	15.63
11/17/2011	11/17/2010	11/16/2011	253	0.849	0.848	0.0145	2.15	-0.20%	2.239	34.13	1.249	15.62
11/18/2011	11/18/2010	11/17/2011	253	0.850	0.849	0.0145	2.15	-0.19%	2.237	34.19	1.250	15.62
11/21/2011	11/21/2010	11/20/2011	252	0.850	0.849	0.0145	2.15	-0.18%	2.240	34.12	1.253	15.66
11/22/2011	11/22/2010	11/21/2011	253	0.850	0.849	0.0145	2.14	-0.18%	2.240	34.27	1.250	15.65
11/23/2011	11/23/2010	11/22/2011	253	0.849	0.847	0.0146	2.14	-0.19%	2.243	34.05	1.258	15.54
11/25/2011	11/25/2010	11/24/2011	252	0.848	0.847	0.0147	2.17	-0.17%	2.243	33.95	1.255	15.43
11/28/2011	11/28/2010	11/27/2011	252	0.848	0.846	0.0147	2.16	-0.15%	2.238	33.76	1.269	15.63
11/29/2011	11/29/2010	11/28/2011	253	0.851	0.849	0.0147	2.16	-0.14%	2.249	34.28	1.271	15.71
11/30/2011	11/30/2010	11/29/2011	253	0.850	0.849	0.0147	2.15	-0.14%	2.250	34.25	1.266	15.63
12/1/2011	12/1/2010	11/30/2011	253	0.854	0.853	0.0148	2.14	-0.14%	2.258	34.93	1.265	15.59
12/2/2011	12/2/2010	12/1/2011	253	0.853	0.852	0.0148	2.15	-0.15%	2.260	34.77	1.273	15.69
12/5/2011	12/5/2010	12/4/2011	252	0.855	0.854	0.0148	2.18	-0.12%	2.263	34.69	1.302	16.16
12/6/2011	12/6/2010	12/5/2011	253	0.850	0.848	0.0150	2.20	-0.12%	2.259	34.14	1.275	15.68
12/7/2011	12/7/2010	12/6/2011	253	0.850	0.849	0.0150	2.24	-0.12%	2.259	34.19	1.273	15.69

Doto	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncont	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
12/8/2011	12/8/2010	12/7/2011	253	0.850	0.849	0.0150	2.24	-0.11%	2.259	34.20	1.273	15.71
12/9/2011	12/9/2010	12/8/2011	253	0.852	0.851	0.0150	2.24	-0.13%	2.266	34.48	1.273	15.76
12/12/2011	12/12/2010	12/11/2011	252	0.852	0.851	0.0151	2.23	-0.12%	2.277	34.51	1.274	15.66
12/13/2011	12/13/2010	12/12/2011	253	0.853	0.852	0.0151	2.23	-0.12%	2.281	34.66	1.266	15.67
12/14/2011	12/14/2010	12/13/2011	253	0.852	0.850	0.0152	2.22	-0.13%	2.286	34.53	1.268	15.59
12/15/2011	12/15/2010	12/14/2011	253	0.851	0.850	0.0152	2.25	-0.12%	2.284	34.50	1.266	15.55
12/16/2011	12/16/2010	12/15/2011	253	0.851	0.850	0.0152	2.25	-0.12%	2.281	34.48	1.261	15.47
12/19/2011	12/19/2010	12/18/2011	252	0.851	0.850	0.0152	2.25	-0.11%	2.280	34.38	1.268	15.37
12/20/2011	12/20/2010	12/19/2011	253	0.851	0.850	0.0152	2.25	-0.11%	2.282	34.52	1.267	15.41
12/21/2011	12/21/2010	12/20/2011	253	0.853	0.852	0.0152	2.25	-0.11%	2.285	34.82	1.266	15.38
12/22/2011	12/22/2010	12/21/2011	253	0.852	0.851	0.0152	2.25	-0.12%	2.283	34.76	1.264	15.34
12/23/2011	12/23/2010	12/22/2011	253	0.853	0.852	0.0152	2.25	-0.11%	2.286	34.88	1.265	15.40
12/27/2011	12/27/2010	12/26/2011	253	0.853	0.852	0.0152	2.25	-0.11%	2.284	34.88	1.264	15.42
12/28/2011	12/28/2010	12/27/2011	253	0.853	0.852	0.0152	2.25	-0.12%	2.284	34.84	1.266	15.42
12/29/2011	12/29/2010	12/28/2011	253	0.854	0.852	0.0152	2.25	-0.12%	2.286	34.91	1.266	15.42
12/30/2011	12/30/2010	12/29/2011	253	0.854	0.852	0.0152	2.25	-0.12%	2.284	34.92	1.266	15.42
1/3/2012	1/3/2011	1/2/2012	252	0.854	0.853	0.0152	2.24	-0.12%	2.283	34.84	1.266	15.44
1/4/2012	1/4/2011	1/3/2012	252	0.855	0.854	0.0152	2.24	-0.11%	2.290	35.01	1.267	15.50
1/5/2012	1/5/2011	1/4/2012	252	0.854	0.853	0.0153	2.23	-0.11%	2.291	34.89	1.264	15.36
1/6/2012 1/9/2012	1/6/2011	1/5/2012	252	0.854	0.853	0.0153	2.24	-0.12%	2.289	34.85	1.268	15.44
	1/9/2011	1/8/2012	251	0.854	0.853	0.0153	2.24	-0.12%	2.289	34.79	1.269	15.41
1/10/2012 1/11/2012	1/10/2011	1/9/2012 1/10/2012	252 252	0.853	0.852 0.853	0.0153	2.24	-0.13%	2.288	34.73	1.273 1.284	15.46
1/11/2012	1/11/2011 1/12/2011	1/10/2012	252	0.854 0.855	0.854	0.0153 0.0152	2.26 2.26	-0.12% -0.14%	2.294 2.292	34.86 34.99	1.284	15.67 15.58
1/13/2012	1/13/2011	1/11/2012	252	0.855	0.854	0.0152	2.26	-0.14%	2.288	34.95	1.291	15.61
1/17/2012	1/13/2011	1/16/2012	252	0.853	0.853	0.0152	2.27	-0.14%	2.285	34.77	1.295	15.61
1/18/2012	1/18/2011	1/17/2012	252	0.849	0.848	0.0155	2.24	-0.14%	2.283	34.77	1.275	15.18
1/19/2012	1/19/2011	1/18/2012	252	0.850	0.849	0.0155	2.28	-0.13%	2.285	34.32	1.276	15.18
1/20/2012	1/20/2011	1/19/2012	252	0.852	0.851	0.0155	2.27	-0.11%	2.290	34.36	1.290	15.84
1/23/2012	1/23/2011	1/22/2012	251	0.854	0.853	0.0153	2.25	-0.11%	2.291	34.58	1.300	16.12
1/24/2012	1/24/2011	1/23/2012	252	0.854	0.853	0.0154	2.25	-0.11%	2.291	34.63	1.299	16.14
1/25/2012	1/25/2011	1/24/2012	252	0.855	0.854	0.0154	2.25	-0.11%	2.292	34.67	1.305	16.19
1/26/2012	1/26/2011	1/25/2012	252	0.854	0.853	0.0154	2.25	-0.11%	2.291	34.64	1.301	16.10
1/27/2012	1/27/2011	1/26/2012	252	0.854	0.853	0.0154	2.26	-0.09%	2.290	34.62	1.296	16.14
1/30/2012	1/30/2011	1/29/2012	251	0.855	0.854	0.0154	2.25	-0.10%	2.294	34.62	1.295	16.17
1/31/2012	1/31/2011	1/30/2012	252	0.855	0.854	0.0154	2.25	-0.11%	2.297	34.69	1.302	16.40
2/1/2012	2/1/2011	1/31/2012	252	0.856	0.855	0.0153	2.26	-0.10%	2.298	34.75	1.304	16.46
2/2/2012	2/2/2011	2/1/2012	252	0.856	0.855	0.0153	2.25	-0.09%	2.304	34.76	1.308	16.57
2/3/2012	2/3/2011	2/2/2012	252	0.857	0.855	0.0153	2.26	-0.09%	2.305	34.80	1.312	16.59
2/6/2012	2/6/2011	2/5/2012	251	0.858	0.857	0.0153	2.26	-0.09%	2.308	34.98	1.317	16.69
2/7/2012	2/7/2011	2/6/2012	252	0.857	0.856	0.0154	2.25	-0.10%	2.309	34.85	1.315	16.61
2/8/2012	2/8/2011	2/7/2012	252	0.857	0.856	0.0154	2.26	-0.09%	2.309	34.83	1.316	16.61
2/9/2012	2/9/2011	2/8/2012	252	0.857	0.855	0.0154	2.26	-0.09%	2.309	34.81	1.314	16.59
2/10/2012	2/10/2011	2/9/2012	252	0.855	0.854	0.0155	2.24	-0.11%	2.309	34.62	1.317	16.51
2/13/2012	2/13/2011	2/12/2012	251	0.848	0.847	0.0159	2.24	-0.09%	2.307	33.67	1.291	15.79

Doto	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncont	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
2/14/2012	2/14/2011	2/13/2012	252	0.847	0.846	0.0159	2.31	-0.09%	2.306	33.67	1.288	15.76
2/15/2012	2/15/2011	2/14/2012	252	0.847	0.846	0.0159	2.26	-0.09%	2.307	33.63	1.280	15.69
2/16/2012	2/16/2011	2/15/2012	252	0.853	0.852	0.0155	2.25	-0.10%	2.308	34.46	1.264	15.91
2/17/2012	2/17/2011	2/16/2012	252	0.855	0.854	0.0154	2.28	-0.09%	2.312	34.78	1.280	16.14
2/21/2012	2/21/2011	2/20/2012	251	0.856	0.855	0.0154	2.28	-0.09%	2.313	34.84	1.288	16.20
2/22/2012	2/22/2011	2/21/2012	252	0.856	0.855	0.0154	2.27	-0.09%	2.313	34.85	1.289	16.22
2/23/2012	2/23/2011	2/22/2012	252	0.857	0.856	0.0153	2.29	-0.11%	2.320	35.02	1.298	16.43
2/24/2012 2/27/2012	2/24/2011	2/23/2012	252	0.857	0.856	0.0153	2.29	-0.11%	2.323	35.04	1.293	16.36
2/28/2012	2/27/2011 2/28/2011	2/26/2012 2/27/2012	251 252	0.856 0.855	0.855 0.853	0.0154 0.0155	2.25 2.23	-0.09% -0.09%	2.326 2.326	34.83 34.71	1.291 1.272	16.20 16.09
2/29/2012	2/28/2011	2/28/2012	253	0.854	0.853	0.0155	2.25	-0.09%	2.326	34.68	1.272	16.03
3/1/2012	3/1/2011	2/29/2012	253	0.858	0.857	0.0153	2.32	-0.10%	2.324	35.13	1.299	16.48
3/2/2012	3/2/2011	3/1/2012	253	0.859	0.858	0.0153	2.32	-0.09%	2.331	35.26	1.303	16.58
3/5/2012	3/5/2011	3/4/2012	251	0.859	0.858	0.0153	2.31	-0.08%	2.339	35.22	1.304	16.50
3/6/2012	3/6/2011	3/5/2012	252	0.859	0.858	0.0153	2.31	-0.08%	2.339	35.23	1.302	16.49
3/7/2012	3/7/2011	3/6/2012	253	0.860	0.859	0.0153	2.31	-0.09%	2.351	35.44	1.311	16.64
3/8/2012	3/8/2011	3/7/2012	253	0.860	0.859	0.0153	2.32	-0.09%	2.351	35.45	1.312	16.65
3/9/2012	3/9/2011	3/8/2012	253	0.861	0.860	0.0152	2.33	-0.09%	2.352	35.55	1.313	16.71
3/12/2012	3/12/2011	3/11/2012	251	0.861	0.860	0.0153	2.32	-0.10%	2.361	35.52	1.311	16.70
3/13/2012	3/13/2011	3/12/2012	252	0.861	0.860	0.0152	2.32	-0.10%	2.361	35.58	1.313	16.77
3/14/2012	3/14/2011	3/13/2012	253	0.861	0.860	0.0152	2.31	-0.10%	2.362	35.67	1.306	16.72
3/15/2012	3/15/2011	3/14/2012	253	0.861	0.860	0.0152	2.32	-0.10%	2.363	35.67	1.306	16.75
3/16/2012	3/16/2011	3/15/2012	253	0.861	0.860	0.0153	2.32	-0.11%	2.364	35.63	1.306	16.73
3/19/2012	3/19/2011	3/18/2012	251	0.860	0.859	0.0153	2.31	-0.09%	2.365	35.24	1.293	16.63
3/20/2012	3/20/2011	3/19/2012	252	0.859	0.858	0.0153	2.30	-0.10%	2.364	35.22	1.293	16.61
3/21/2012	3/21/2011	3/20/2012	253	0.859	0.858	0.0153	2.30	-0.10%	2.365	35.27	1.288	16.63
3/22/2012	3/22/2011	3/21/2012	253	0.858	0.857	0.0153	2.31	-0.10%	2.365	35.19	1.287	16.62
3/23/2012	3/23/2011	3/22/2012	253	0.859	0.857	0.0153	2.31	-0.11%	2.367	35.21	1.289	16.62
3/26/2012 3/27/2012	3/26/2011	3/25/2012	251	0.856	0.855	0.0156	2.29	-0.08%	2.373	34.79	1.285	16.31
3/28/2012	3/27/2011 3/28/2011	3/26/2012 3/27/2012	252 253	0.856 0.856	0.855 0.855	0.0155 0.0155	2.30 2.30	-0.08% -0.08%	2.371 2.372	34.88 34.91	1.283 1.282	16.33 16.33
3/29/2012	3/29/2011	3/28/2012	253	0.856	0.855	0.0155	2.30	-0.08%	2.373	34.93	1.282	16.30
3/30/2012	3/30/2011	3/29/2012	253	0.857	0.856	0.0155	2.30	-0.09%	2.379	35.04	1.281	16.34
4/2/2012	4/2/2011	4/1/2012	251	0.856	0.855	0.0156	2.29	-0.09%	2.378	34.85	1.281	16.13
4/3/2012	4/3/2011	4/2/2012	252	0.856	0.855	0.0156	2.29	-0.09%	2.376	34.91	1.281	16.17
4/4/2012	4/4/2011	4/3/2012	253	0.856	0.855	0.0156	2.29	-0.10%	2.378	34.93	1.283	16.19
4/5/2012	4/5/2011	4/4/2012	253	0.855	0.854	0.0156	2.26	-0.11%	2.382	34.86	1.282	16.09
4/9/2012	4/9/2011	4/8/2012	250	0.855	0.853	0.0157	2.28	-0.13%	2.383	34.62	1.281	15.86
4/10/2012	4/10/2011	4/9/2012	251	0.855	0.853	0.0157	2.28	-0.13%	2.379	34.68	1.282	15.93
4/11/2012	4/11/2011	4/10/2012	252	0.855	0.854	0.0157	2.28	-0.13%	2.383	34.89	1.282	15.96
4/12/2012	4/12/2011	4/11/2012	252	0.856	0.855	0.0156	2.30	-0.14%	2.387	35.06	1.279	15.96
4/13/2012	4/13/2011	4/12/2012	252	0.858	0.856	0.0156	2.29	-0.13%	2.398	35.25	1.284	16.03
4/16/2012	4/16/2011	4/15/2012	250	0.858	0.857	0.0157	2.31	-0.13%	2.404	35.23	1.284	15.94
4/17/2012	4/17/2011	4/16/2012	251	0.858	0.857	0.0157	2.31	-0.13%	2.404	35.30	1.284	15.97
4/18/2012	4/18/2011	4/17/2012	252	0.859	0.858	0.0157	2.31	-0.13%	2.405	35.46	1.283	16.00

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncont	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
4/19/2012	4/19/2011	4/18/2012	252	0.858	0.857	0.0157	2.30	-0.14%	2.406	35.39	1.283	15.98
4/20/2012	4/20/2011	4/19/2012	252	0.858	0.857	0.0157	2.30	-0.13%	2.407	35.40	1.281	15.95
4/23/2012	4/23/2011	4/22/2012	251	0.858	0.857	0.0157	2.30	-0.12%	2.411	35.35	1.281	15.89
4/24/2012	4/24/2011	4/23/2012	252	0.858	0.857	0.0157	2.30	-0.13%	2.411	35.44	1.281	15.92
4/25/2012	4/25/2011	4/24/2012	253	0.859	0.857	0.0156	2.30	-0.12%	2.412	35.53	1.281	15.97
4/26/2012	4/26/2011	4/25/2012	253	0.859	0.858	0.0156	2.30	-0.13%	2.407	35.52	1.281	16.02
4/27/2012	4/27/2011	4/26/2012	253	0.858	0.857	0.0156	2.26	-0.13%	2.408	35.50	1.281	15.99
4/30/2012	4/30/2011	4/29/2012	251	0.862	0.861	0.0156	2.32	-0.08%	2.416	35.81	1.288	16.17
5/1/2012	5/1/2011	4/30/2012	252	0.862	0.861	0.0155	2.34	-0.09%	2.417	35.88	1.288	16.20
5/2/2012	5/2/2011	5/1/2012	253	0.861	0.860	0.0155	2.33	-0.08%	2.418	35.88	1.277	16.16
5/3/2012	5/3/2011	5/2/2012	253	0.860	0.859	0.0156	2.31	-0.10%	2.420	35.74	1.281	16.14
5/4/2012 5/7/2012	5/4/2011	5/3/2012 5/6/2012	253	0.860	0.859 0.860	0.0156	2.31	-0.10% -0.09%	2.420	35.76	1.280 1.286	16.14 16.22
5/8/2012	5/7/2011 5/8/2011	5/7/2012	251 252	0.861 0.862	0.860	0.0156 0.0156	2.32 2.32	-0.09%	2.415 2.415	35.75 35.82	1.286	16.22
5/9/2012	5/9/2011	5/8/2012	253	0.862	0.861	0.0155	2.32	-0.08%	2.416	35.92	1.285	16.24
5/10/2012	5/10/2011	5/9/2012	253	0.862	0.861	0.0155	2.31	-0.09%	2.417	35.93	1.283	16.31
5/11/2012	5/11/2011	5/10/2012	253	0.861	0.860	0.0156	2.30	-0.07%	2.417	35.87	1.287	16.34
5/14/2012	5/14/2011	5/13/2012	251	0.861	0.859	0.0157	2.30	-0.09%	2.425	35.59	1.289	16.23
5/15/2012	5/15/2011	5/14/2012	252	0.861	0.859	0.0157	2.29	-0.10%	2.430	35.67	1.291	16.24
5/16/2012	5/16/2011	5/15/2012	253	0.860	0.859	0.0157	2.28	-0.10%	2.431	35.73	1.292	16.26
5/17/2012	5/17/2011	5/16/2012	253	0.859	0.857	0.0158	2.28	-0.10%	2.431	35.47	1.286	16.10
5/18/2012	5/18/2011	5/17/2012	253	0.859	0.858	0.0158	2.29	-0.11%	2.434	35.60	1.286	16.10
5/21/2012	5/21/2011	5/20/2012	251	0.859	0.858	0.0159	2.29	-0.11%	2.438	35.51	1.274	15.89
5/22/2012	5/22/2011	5/21/2012	252	0.860	0.859	0.0158	2.29	-0.11%	2.438	35.66	1.274	15.92
5/23/2012	5/23/2011	5/22/2012	253	0.860	0.859	0.0158	2.29	-0.10%	2.438	35.72	1.275	15.99
5/24/2012	5/24/2011	5/23/2012	253	0.860	0.858	0.0158	2.29	-0.11%	2.439	35.69	1.274	16.01
5/25/2012	5/25/2011	5/24/2012	253	0.860	0.859	0.0158	2.30	-0.11%	2.439	35.73	1.276	16.05
5/29/2012	5/29/2011	5/28/2012	251	0.860	0.859	0.0158	2.30	-0.12%	2.438	35.59	1.277	15.99
5/30/2012	5/30/2011	5/29/2012	252	0.860	0.859	0.0158	2.30	-0.13%	2.435	35.66	1.278	16.05
5/31/2012	5/31/2011	5/30/2012	253	0.859	0.858	0.0158	2.29	-0.13%	2.434	35.65	1.269	15.96
6/1/2012	6/1/2011	5/31/2012	253	0.858	0.857	0.0159	2.30	-0.12%	2.437	35.52	1.260	15.83
6/4/2012	6/4/2011	6/3/2012	251	0.858	0.857	0.0160	2.31	-0.13%	2.429	35.27	1.258	15.82
6/5/2012	6/5/2011	6/4/2012	252	0.858	0.857	0.0159	2.31	-0.12%	2.429	35.35	1.258	15.86
6/6/2012	6/6/2011	6/5/2012	253	0.858	0.857	0.0159	2.31	-0.12%	2.429	35.42	1.257	15.89
6/7/2012	6/7/2011	6/6/2012	253	0.860	0.858	0.0159	2.31	-0.11%	2.440	35.70	1.259	15.96
6/8/2012	6/8/2011	6/7/2012	253	0.859	0.858	0.0159	2.31	-0.11%	2.440	35.70	1.253	15.94
6/11/2012	6/11/2011	6/10/2012	251	0.860	0.859	0.0159	2.31	-0.12%	2.444	35.59	1.253	15.92
6/12/2012	6/12/2011	6/11/2012	252	0.860	0.859	0.0159	2.31	-0.12%	2.441	35.68	1.252	15.96
6/13/2012	6/13/2011	6/12/2012	253	0.859	0.858	0.0159	2.30	-0.12%	2.440	35.64	1.244	15.87
6/14/2012 6/15/2012	6/14/2011	6/13/2012 6/14/2012	253 253	0.859	0.857	0.0160	2.29	-0.13%	2.441 2.447	35.61 35.68	1.240 1.239	15.79
6/18/2012	6/15/2011 6/18/2011	6/14/2012	253	0.859 0.860	0.858 0.858	0.0160 0.0160	2.29	-0.12% -0.11%	2.447	35.62	1.239	15.76 15.76
6/19/2012	6/18/2011	6/17/2012	251	0.860	0.858	0.0160	2.29	-0.11%	2.455	35.62	1.238	15.76
6/20/2012	6/19/2011	6/18/2012	252	0.859	0.858	0.0160	2.29	-0.12% -0.12%	2.454	35.63	1.244	15.89
6/21/2012	6/21/2011	6/20/2012	253	0.859	0.858	0.0160	2.28	-0.12% -0.10%	2.455	35.72	1.248	15.90
0/21/2012	0/21/2011	0/20/2012	255	0.860	0.858	0.0160	2.29	-0.10%	2.456	33./1	1.248	15.95

Date	Control Period	Control Period	Num Obs	Model R2	Model	Standard	Durbin	Intoncent	Mar	ket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
6/22/2012	6/22/2011	6/21/2012	253	0.860	0.859	0.0160	2.28	-0.09%	2.450	35.72	1.251	15.96
6/25/2012	6/25/2011	6/24/2012	251	0.859	0.858	0.0161	2.29	-0.07%	2.445	35.46	1.247	15.83
6/26/2012	6/26/2011	6/25/2012	252	0.859	0.858	0.0160	2.29	-0.08%	2.446	35.61	1.246	15.84
6/27/2012	6/27/2011	6/26/2012	253	0.859	0.858	0.0160	2.29	-0.08%	2.445	35.68	1.246	15.87
6/28/2012	6/28/2011	6/27/2012	253	0.859	0.857	0.0160	2.28	-0.07%	2.447	35.62	1.241	15.77
6/29/2012	6/29/2011	6/28/2012	253	0.851	0.850	0.0167	2.14	-0.11%	2.455	34.29	1.297	16.02
7/2/2012	7/2/2011	7/1/2012	251	0.840	0.838	0.0174	1.96	-0.16%	2.403	32.26	1.350	16.01
7/3/2012	7/3/2011	7/2/2012	252	0.839	0.838	0.0174	2.08	-0.14%	2.405	32.26	1.357	16.13
7/5/2012	7/5/2011	7/4/2012	253	0.839	0.838	0.0174	2.09	-0.16%	2.401	32.22	1.363	16.23
7/6/2012	7/6/2011	7/5/2012	253	0.837	0.836	0.0175	2.09	-0.15%	2.400	32.05	1.353	16.05
7/9/2012	7/9/2011	7/8/2012	251	0.837	0.836	0.0175	2.11	-0.12%	2.403	32.02	1.345	15.87
7/10/2012	7/10/2011	7/9/2012	252	0.837	0.836	0.0175	2.11	-0.12%	2.403	32.07	1.344	15.89
7/11/2012 7/12/2012	7/11/2011	7/10/2012	253	0.837	0.836	0.0175	2.11	-0.11%	2.400	32.10	1.346	15.97 15.94
7/13/2012	7/12/2011 7/13/2011	7/11/2012 7/12/2012	253 253	0.836	0.835 0.834	0.0175	2.11	-0.11%	2.397 2.396	31.94 31.83	1.343 1.335	15.94
7/16/2012				0.835		0.0176		-0.10%				
7/17/2012	7/16/2011	7/15/2012	251	0.835	0.833	0.0176	2.13	-0.11%	2.390	31.65	1.341	15.78
7/18/2012	7/17/2011 7/18/2011	7/16/2012 7/17/2012	252	0.834 0.834	0.833	0.0177 0.0176	2.11	-0.12% -0.12%	2.391	31.64 31.69	1.342 1.340	15.77
7/19/2012	7/18/2011	7/18/2012	253 253	0.834	0.832 0.831	0.0176	2.12 2.12	-0.12%	2.391 2.381	31.69	1.340	15.79 15.59
7/20/2012	7/20/2011	7/19/2012	253	0.832	0.831	0.0176	2.12	-0.11%	2.383	31.55	1.324	15.62
7/23/2012	7/23/2011	7/19/2012	251	0.833	0.831	0.0176	2.12	-0.10%	2.369	31.59	1.300	15.33
7/24/2012	7/24/2011	7/23/2012	252	0.833	0.831	0.0173	2.12	-0.14%	2.371	31.68	1.296	15.35
7/25/2012	7/25/2011	7/24/2012	253	0.833	0.832	0.0174	2.11	-0.14%	2.371	31.78	1.296	15.38
7/26/2012	7/26/2011	7/25/2012	253	0.833	0.831	0.0174	2.11	-0.13%	2.369	31.68	1.284	15.26
7/27/2012	7/20/2011	7/26/2012	253	0.833	0.831	0.0174	2.12	-0.14%	2.371	31.78	1.283	15.24
7/30/2012	7/30/2011	7/29/2012	251	0.833	0.830	0.0174	2.09	-0.14%	2.391	31.55	1.286	14.96
7/31/2012	7/31/2011	7/30/2012	252	0.831	0.830	0.0177	2.12	-0.14%	2.390	31.60	1.284	14.98
8/1/2012	8/1/2011	7/31/2012	253	0.831	0.829	0.0176	2.12	-0.14%	2.391	31.65	1.281	14.99
8/2/2012	8/2/2011	8/1/2012	253	0.831	0.829	0.0176	2.12	-0.13%	2.390	31.65	1.281	15.01
8/3/2012	8/3/2011	8/2/2012	253	0.832	0.830	0.0176	2.12	-0.16%	2.412	31.80	1.275	14.91
8/6/2012	8/6/2011	8/5/2012	251	0.828	0.827	0.0176	2.11	-0.15%	2.417	31.19	1.274	14.93
8/7/2012	8/7/2011	8/6/2012	252	0.828	0.827	0.0176	2.12	-0.14%	2.418	31.21	1.276	14.96
8/8/2012	8/8/2011	8/7/2012	253	0.828	0.827	0.0176	2.11	-0.14%	2.418	31.27	1.275	14.98
8/9/2012	8/9/2011	8/8/2012	253	0.822	0.821	0.0176	2.12	-0.15%	2.463	30.50	1.271	14.96
8/10/2012	8/10/2011	8/9/2012	253	0.819	0.817	0.0175	2.14	-0.15%	2.468	30.02	1.288	15.11
8/13/2012	8/13/2011	8/12/2012	251	0.805	0.804	0.0176	2.14	-0.14%	2.447	28.26	1.293	15.07
8/14/2012	8/14/2011	8/13/2012	252	0.805	0.804	0.0175	2.15	-0.14%	2.447	28.32	1.292	15.10
8/15/2012	8/15/2011	8/14/2012	253	0.805	0.804	0.0175	2.15	-0.14%	2.447	28.38	1.292	15.13
8/16/2012	8/16/2011	8/15/2012	253	0.806	0.804	0.0175	2.15	-0.13%	2.468	28.51	1.285	15.00
8/17/2012	8/17/2011	8/16/2012	253	0.806	0.804	0.0174	2.16	-0.12%	2.468	28.51	1.286	15.03
8/20/2012	8/20/2011	8/19/2012	251	0.800	0.798	0.0175	2.16	-0.10%	2.467	27.62	1.288	15.05
8/21/2012	8/21/2011	8/20/2012	252	0.800	0.798	0.0174	2.16	-0.11%	2.467	27.68	1.288	15.08
8/22/2012	8/22/2011	8/21/2012	253	0.799	0.797	0.0174	2.16	-0.09%	2.462	27.63	1.294	15.18
8/23/2012	8/23/2011	8/22/2012	253	0.799	0.797	0.0174	2.16	-0.08%	2.462	27.64	1.291	15.12
8/24/2012	8/24/2011	8/23/2012	253	0.801	0.799	0.0173	2.18	-0.07%	2.509	27.95	1.278	15.00

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intercept	Mai	rket	Industry	Residual
Date	Begin	End	Nulli Obs	Model K2	Adjusted R2	Error	Watson	пистсери	Coefficient	t Statistic	Coefficient	t Statistic
8/27/2012	8/27/2011	8/26/2012	251	0.806	0.804	0.0172	2.17	-0.08%	2.557	28.49	1.263	14.72
8/28/2012	8/28/2011	8/27/2012	252	0.806	0.804	0.0172	2.17	-0.08%	2.556	28.54	1.263	14.74
8/29/2012	8/29/2011	8/28/2012	253	0.805	0.804	0.0171	2.17	-0.08%	2.556	28.58	1.261	14.75
8/30/2012	8/30/2011	8/29/2012	253	0.803	0.802	0.0171	2.16	-0.08%	2.561	28.33	1.262	14.77
8/31/2012	8/31/2011	8/30/2012	253	0.804	0.803	0.0171	2.17	-0.08%	2.561	28.41	1.264	14.82
9/4/2012	9/4/2011	9/3/2012	251	0.805	0.803	0.0170	2.15	-0.11%	2.570	28.39	1.257	14.65
9/5/2012	9/5/2011	9/4/2012	252	0.805	0.803	0.0169	2.15	-0.11%	2.571	28.46	1.257	14.69
9/6/2012 9/7/2012	9/6/2011	9/5/2012	253	0.805	0.803	0.0169	2.15	-0.11%	2.571	28.51	1.257	14.72 14.48
9/1/2012	9/7/2011 9/10/2011	9/6/2012 9/9/2012	253 251	0.804 0.800	0.803 0.798	0.0169 0.0170	2.14 2.11	-0.08% -0.04%	2.569 2.571	28.61 27.81	1.264 1.287	14.48
9/11/2012	9/11/2011	9/9/2012	252	0.800	0.798	0.0170	2.11	-0.04%	2.569	27.86	1.287	14.70
9/12/2012	9/11/2011	9/11/2012	253	0.800	0.798	0.0170	2.13	-0.03%	2.572	27.89	1.295	14.74
9/13/2012	9/13/2011	9/12/2012	253	0.800	0.799	0.0170	2.14	-0.02%	2.574	27.91	1.297	14.89
9/14/2012	9/14/2011	9/13/2012	253	0.800	0.799	0.0170	2.14	-0.02%	2.568	27.92	1.297	14.90
9/17/2012	9/17/2011	9/16/2012	251	0.802	0.800	0.0169	2.12	-0.01%	2.572	27.84	1.313	15.08
9/18/2012	9/18/2011	9/17/2012	252	0.802	0.800	0.0169	2.13	-0.01%	2.571	27.90	1.313	15.11
9/19/2012	9/19/2011	9/18/2012	253	0.802	0.800	0.0169	2.12	-0.01%	2.572	27.96	1.312	15.15
9/20/2012	9/20/2011	9/19/2012	253	0.799	0.798	0.0168	2.13	0.01%	2.557	27.79	1.302	14.95
9/21/2012	9/21/2011	9/20/2012	253	0.799	0.797	0.0169	2.12	0.01%	2.558	27.75	1.302	14.93
9/24/2012	9/24/2011	9/23/2012	251	0.793	0.791	0.0169	2.11	-0.04%	2.594	27.19	1.285	14.47
9/25/2012	9/25/2011	9/24/2012	252	0.793	0.791	0.0169	2.11	-0.04%	2.595	27.25	1.285	14.50
9/26/2012	9/26/2011	9/25/2012	253	0.792	0.791	0.0169	2.11	-0.03%	2.589	27.26	1.286	14.51
9/27/2012	9/27/2011	9/26/2012	253	0.792	0.791	0.0166	2.15	-0.04%	2.560	27.14	1.288	14.75
9/28/2012	9/28/2011	9/27/2012	253	0.792	0.791	0.0166	2.14	-0.05%	2.558	27.12	1.287	14.75
10/1/2012	10/1/2011	9/30/2012	251	0.790	0.788	0.0166	2.15	-0.07%	2.568	26.79	1.286	14.68
10/2/2012	10/2/2011	10/1/2012	252	0.790	0.789	0.0166	2.15	-0.07%	2.569	26.85	1.285	14.72
10/3/2012	10/3/2011	10/2/2012	253	0.790	0.788	0.0165	2.15	-0.07%	2.569	26.88	1.282	14.73
10/4/2012	10/4/2011	10/3/2012	253	0.789	0.787	0.0165	2.15	-0.08%	2.593	26.78	1.279	14.71
10/5/2012 10/8/2012	10/5/2011 10/8/2011	10/4/2012 10/7/2012	253 251	0.790	0.788 0.784	0.0165	2.14	-0.07% -0.07%	2.623 2.602	26.95 26.45	1.270 1.285	14.57 14.53
10/8/2012	10/8/2011	10/8/2012	251	0.786 0.786	0.784	0.0165 0.0164	2.14	-0.07%	2.602	26.43	1.285	14.55
10/9/2012	10/9/2011	10/8/2012	253	0.786	0.784	0.0164	2.14	-0.07%	2.598	26.56	1.286	14.56
10/10/2012	10/11/2011	10/10/2012	253	0.780	0.781	0.0164	2.14	-0.05%	2.605	26.14	1.288	14.70
10/12/2012	10/12/2011	10/11/2012	253	0.783	0.781	0.0164	2.13	-0.03%	2.604	26.09	1.295	14.82
10/15/2012	10/15/2011	10/14/2012	251	0.781	0.780	0.0163	2.13	-0.02%	2.600	26.03	1.278	14.45
10/16/2012	10/16/2011	10/15/2012	252	0.782	0.780	0.0163	2.12	-0.01%	2.604	26.11	1.279	14.47
10/17/2012	10/17/2011	10/16/2012	253	0.782	0.780	0.0163	2.13	-0.01%	2.606	26.22	1.277	14.49
10/18/2012	10/18/2011	10/17/2012	253	0.782	0.780	0.0163	2.13	-0.03%	2.623	26.22	1.273	14.46
10/19/2012	10/19/2011	10/18/2012	253	0.781	0.779	0.0162	2.13	-0.03%	2.626	26.10	1.282	14.53
10/22/2012	10/22/2011	10/21/2012	251	0.781	0.779	0.0163	2.11	-0.02%	2.621	25.91	1.289	14.53
10/23/2012	10/23/2011	10/22/2012	252	0.781	0.779	0.0162	2.11	-0.02%	2.621	25.96	1.288	14.60
10/24/2012	10/24/2011	10/23/2012	253	0.781	0.779	0.0162	2.11	-0.01%	2.609	25.98	1.290	14.64
10/25/2012	10/25/2011	10/24/2012	253	0.780	0.779	0.0162	2.13	-0.01%	2.612	25.95	1.292	14.66
10/26/2012	10/26/2011	10/25/2012	253	0.780	0.778	0.0162	2.14	0.00%	2.619	25.85	1.301	14.74
10/31/2012	10/31/2011	10/30/2012	251	0.770	0.768	0.0157	2.04	-0.01%	2.501	24.88	1.248	14.45

Date Rejo Foil Num Obs Model R2 Adjusted R2 Free Watson Intercept Coefficient Statistic Coefficient Statistic	Date	Control Period	Control Period	Num Oba	Model D2	Model	Standard	Durbin	Intercept	Mai	rket	Industry	Residual
11/2/2012 11/2/2011 11/4/2012 251 0.767 0.768 0.0185 2.03 0.01% 2.497 2.443 1.258 11/5/2011 11/5/2011 11/5/2012 269 0.765 0.765 0.063 0.0185 2.03 0.00% 2.515 2.427 1.270 11/7/2011 11/7/2011 11/7/2012 251 0.766 0.766 0.064 0.0185 2.03 0.00% 2.515 2.427 1.270 11/7/2012 11/7/2011 11/7/2012 251 0.766 0.764 0.0185 2.03 0.00% 2.517 2.437 1.270 11/7/2012 11/7/2012 251 0.766 0.764 0.0185 2.03 0.00% 2.495 2.441 1.272 11/2/2012 11/2/2011 11/1/2012 251 0.766 0.766 0.763 0.0185 2.03 0.00% 2.495 2.441 1.272 11/2/2012 11/1/2/2012 251 0.766 0.765 0.063 0.0185 2.04 0.04% 2.454 2.298 1.306 11/3/5/2012 11/1/2/2011 11/1/2/2012 259 0.753 0.751 0.0185 2.05 0.04% 2.454 2.298 1.306 11/3/5/2012 11/1/2/2012 11/1/2/2012 251 0.753 0.751 0.0185 2.05 0.04% 2.452 2.303 1.307 11/4/5/2012 11/1/2/2012 251 0.753 0.751 0.0185 2.05 0.05% 2.442 2.2307 1.306 11/4/5/2012 11/1/2/2012 251 0.751 0.749 0.0185 2.05 0.05% 2.442 2.288 1.309 11/4/5/2012 11/1/2/2011 11/1/2/2012 251 0.753 0.751 0.0185 2.05 0.05% 2.442 2.288 1.320 11/4/5/2012 11/1/2/2011 11/1/2/2012 251 0.753 0.751 0.0185 2.07 0.06% 2.438 2.289 1.325 11/2/3/2012 11/2/2/2011 11/2/2/2012 251 0.753 0.751 0.0185 2.07 0.06% 2.438 2.289 1.325 11/2/3/2012 11/2/2/2011 11/2/2/2012 251 0.753 0.751 0.0185 2.07 0.06% 2.438 2.289 1.325 11/2/3/2012 11/2/2/2011 11/2/2/2012 251 0.753 0.751 0.0185 2.07 0.06% 2.438 2.289 1.325 11/2/3/2012 11/2/2/2011 11/2/2/2012 251 0.752 0.759 0.0184 2.05 0.07% 2.431 2.248 1.320 11/2/2/2012 11/2/2/2011 11/2/2/2012 251 0.752 0.759 0.0184 2.05 0.05% 2.431 2.248 1.323 11/2/2/2012 11/2/2/2011 11/2/2/2012 251 0.752 0.759 0.0184 2.05 0.05%	Date	Begin	End	Nulli Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
118/2012 118/2011 118/2012 249 0.765 0.765 0.763 0.0185 2.03 0.00% 2.516 24.23 1.271 118/2012 118/2011 118/2012 251 0.766 0.764 0.0185 2.03 0.00% 2.517 24.37 1.270 118/2012 118/2011 118/2012 251 0.766 0.764 0.0185 2.03 0.01% 2.517 24.37 1.270 118/2012 118/2011 118/2012 251 0.766 0.764 0.0185 2.03 0.01% 2.457 24.37 1.270 119/2012 119/2011 118/2012 251 0.765 0.763 0.0185 2.02 0.04% 2.487 24.29 1.274 119/2012 119/2011 118/12012 259 0.752 0.759 0.0185 2.02 0.04% 2.487 24.29 1.274 119/2012 119/2011 111/12012 259 0.753 0.751 0.0185 2.05 0.04% 2.453 2.330 1.307 119/2012 119/2011 119/2012 251 0.753 0.751 0.0185 2.05 0.04% 2.453 2.330 1.307 119/2012 119/2011 119/2012 251 0.751 0.749 0.0185 2.05 0.05% 2.422 2.288 1.309 119/2012 119/2011 119/2012 251 0.751 0.749 0.0185 2.05 0.05% 2.423 2.284 1.320 119/2012 119/2011 119/2012 259 0.753 0.751 0.0749 0.0185 2.05 0.05% 2.430 2.226 1.326 119/2012 119/2011 119/2012 259 0.753 0.751 0.0185 2.07 0.06% 2.430 2.220 1.326 119/2012 119/2011 119/2012 259 0.753 0.751 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.751 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.751 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.751 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.755 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.755 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012 259 0.753 0.755 0.0185 2.07 0.06% 2.438 2.229 1.325 112/2012 112/2011 112/2012		11/1/2011	10/31/2012	251	0.770	0.769	0.0156	2.02	-0.02%			1.257	14.62
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$													14.77
11/17/2012 11/17/2011 11/17/2012 251 0.766 0.764 0.0155 2.03 0.03% 2.495 2.441 1.272 11/17/2012 11/17/2012 251 0.766 0.764 0.0155 2.03 0.03% 2.495 2.441 1.272 11/17/2012 11/17/2012 251 0.765 0.766 0.0750 0.0155 2.02 0.04% 2.487 2.429 1.274 11/17/2012 11/17/2011 11/11/2012 2.49 0.755 0.755 0.0755 0.0155 2.04 0.04% 2.484 2.428 1.306 11/13/2012 11/13/2011 11/11/2012 2.59 0.755 0.751 0.0155 2.05 0.04% 2.453 2.303 1.307 11/14/2012 11/14/2011 11/14/2012 2.51 0.751 0.751 0.0155 2.05 0.05% 2.452 2.307 1.306 11/15/2012 11/14/2011 11/14/2012 2.51 0.751 0.749 0.0155 2.05 0.05% 2.452 2.307 1.306 11/15/2012 11/14/2011 11/15/2012 2.51 0.751 0.749 0.0155 2.05 0.08% 2.423 2.234 1.320 11/10/2012 11/19/2011 11/19/2012 2.51 0.751 0.749 0.0155 2.05 0.08% 2.423 2.234 1.320 11/10/2012 11/19/2011 11/19/2012 2.51 0.751 0.749 0.0155 2.07 0.06% 2.430 2.2.20 1.336 11/20/2012 11/20/2011 11/20/2012 2.50 0.753 0.751 0.055 2.07 0.06% 2.438 2.2.29 1.335 11/20/2012 11/20/2011 11/20/2012 2.50 0.753 0.751 0.0155 2.07 0.06% 2.438 2.2.29 1.335 11/23/2012 11/23/2011 11/22/2012 2.50 0.753 0.751 0.0154 2.05 0.078 2.438 2.2.29 1.335 11/23/2012 11/23/2011 11/22/2012 2.50 0.753 0.751 0.0154 2.05 0.078 2.431 2.218 1.331 11/23/2012 11/23/2011 11/23/2012 2.50 0.753 0.751 0.0154 2.05 0.078 2.431 2.218 1.331 11/23/2012 11/23/2011 11/23/2012 2.50 0.753 0.750 0.0154 2.05 0.078 2.431 2.218 1.331 11/23/2012 11/23/2011 11/23/2012 2.50 0.753 0.750 0.0154 2.05 0.03% 2.455 2.231 1.333 11/23/2012 11/23/2011 11/23/2012 2.50 0.753 0.750 0.0154 2.05 0.03% 2.455 2.231 1.333 11/23/2012 11/23/2011 11/23/2012 2.50 0.753 0.750 0.0154 2													14.66
118/2012													14.71
11/12/2012													14.74
11/12/2012													14.74
11/13/2012													14.72
11/14/2012 11/14/2011 11/14/2012 251 0.753 0.751 0.0155 2.05 0.05% 2.452 23.07 1.306 11/15/2012 11/15/2012 11/15/2012 251 0.751 0.749 0.0155 2.05 0.07% 2.424 22.85 1.309 11/19/2012 11/19/2012 11/19/2012 251 0.751 0.749 0.0155 2.07 0.06% 2.430 22.60 1.326 11/20/2012 11/20/2011 11/19/2012 250 0.753 0.751 0.0749 0.0155 2.07 0.06% 2.430 22.60 1.326 11/20/2012 11/20/2011 11/19/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.89 1.325 11/21/2012 11/21/2011 11/20/2012 251 0.755 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/21/2012 11/23/2012 1.052/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/22/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/25/2012 249 0.752 0.750 0.0153 2.06 0.04% 2.451 22.81 1.313 11/27/2012 11/27/2011 11/25/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/29/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.453 22.81 1.320 11/29/2012 11/29/2011 11/28/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.431 22.18 1.320 11/29/2012 11/29/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.429 22.19 1.324 1.24/2012 1.24/2011 11/29/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.429 22.19 1.324 1.24/2012 1.24/2011 1.24/2012 251 0.745 0.743 0.0152 1.77 0.01% 2.423 21.22 1.304 1.24/2012 1.24/2011 1.24/2012 251 0.745 0.733 0.730 0.0152 1.77 0.01% 2.423 21.22 1.304 1.24/2012 1.24/2011 1.24/2012 251 0.745 0.733 0.730 0.0152 1.77 0.01% 2.423 21.22 1.304 1.24/2012 1.24/2011 1.24/2012 251 0.749 0.738 0.0149 2.00 0.03% 2.434 2.1.09 1.325 1.24/2011 1.24/2012 251 0.749 0.738 0.0149 0.006% 2.331 0.059 2.3													14.81 14.90
11/15/2012 11/15/2011 11/15/2012 251 0.751 0.749 0.0155 2.05 0.07% 2.424 22.85 1.309 11/16/2012 11/16/2012 11/16/2012 11/16/2012 249 0.751 0.739 0.0155 2.07 0.06% 2.430 22.60 1.326 11/20/2012 11/20/2011 11/20/2012 251 0.753 0.751 0.0155 2.07 0.06% 2.438 22.89 1.325 11/20/2012 11/21/2011 11/20/2012 251 0.753 0.751 0.0155 2.07 0.06% 2.438 22.89 1.325 11/21/2012 11/21/2011 11/20/2012 251 0.753 0.751 0.0155 2.07 0.06% 2.438 22.89 1.325 11/21/2012 11/21/2011 11/22/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/22/2012 250 0.753 0.751 0.0154 2.05 0.07% 2.431 22.78 1.324 11/23/2012 11/26/2012 250 0.755 0.750 0.0153 2.06 0.04% 2.451 22.81 3.13 11/27/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2012 11/28/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/28/2011 11/28/2012 251 0.754 0.744 0.742 0.0153 2.05 0.03% 2.453 22.81 1.320 11/30/2011 11/30/2011 11/30/2012 11/30/2011 11/30/2012 11/30/2011 11/30/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2012 11/30/2011 11/28/2012 251 0.745 0.743 0.0153 2.05 0.02% 2.431 22.18 1.304 12/40/2012 12/40/2012 12/40/2012 12/40/2012 12/40/2012 12/40/2012 12/40/2012 12/40/2012 251 0.745 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/40/2012 12/40/2012 12/40/2012 251 0.733 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/40/2012 12/40/2011 12/40/2012 251 0.730 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/40/2012 12/40/2011 12/40/2012 251 0.730 0.730 0.0152 1.97 0.0156 2.433 2.222 1.331 1.303 12/40/2012 12/40/2011 12/40/2012													14.90
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11/20/2012 11/20/2011 11/20/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/20/2012 250 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/25/2012 250 0.753 0.751 0.0154 2.05 0.07% 2.431 22.78 1.324 11/26/2011 11/26/2012 249 0.752 0.750 0.0153 2.06 0.04% 2.451 22.81 1.313 11/27/2012 11/27/2011 11/26/2012 249 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/27/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/29/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.453 22.81 1.320 11/29/2012 11/29/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2012 11/30/2011 11/29/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2012 11/30/2011 11/29/2012 251 0.745 0.743 0.0152 1.97 0.01% 2.423 2.122 1.344 1.25/2012 12/2011 12/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 2.122 1.344 1.25/2012 1.25/2011 12/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 2.128 1.304 1.25/2012 1.25/2011 12/2012 251 0.740 0.738 0.0152 1.97 0.01% 2.423 2.128 1.304 1.25/2012 1.25/2011 12/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.170 1.326 1.27/2011 12/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.170 1.326 1.27/2012 1.27/2011 12/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.160 1.325 1.27/2012 1.27/2011 12/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.160 1.325 1.27/2012 1.27/2011 1.27/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.343 2.044 1.336 1.27/2012 1.27/2011 1.27/2012 251 0.731 0.729 0.0149 2.00 0.02% 2.382 2.088 1.322 1.27/2012 1.27/2011 1.27/2012 251													15.16
11/21/2012 11/21/2011 11/20/2012 251 0.753 0.751 0.0155 2.07 0.06% 2.438 22.92 1.325 11/23/2012 11/23/2011 11/22/2012 250 0.753 0.750 0.0153 2.06 0.04% 2.451 22.78 1.324 11/26/2012 11/26/2011 11/25/2012 249 0.752 0.750 0.0153 2.06 0.04% 2.451 22.81 1.313 11/27/2012 11/27/2011 11/26/2012 250 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/28/2011 11/27/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/29/2012 11/28/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.03% 2.453 22.81 1.320 11/30/2012 11/30/2011 11/29/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2012 11/30/2011 11/29/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.429 2.219 1.324 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/4/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/4/2012 12/5/2011 12/4/2011 2/5/2012 251 0.740 0.738 0.0195 1.97 0.02% 2.424 2.21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.170 1.326 12/1/2012 12/1/2011 12/10/2011 251 0.731 0.729 0.0149 2.00 0.03% 2.434 2.170 1.326 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.088 1.323 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.088 1.323 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.382 2.088 1.333 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.385 2.069 1.334 12/1/2012 12/1/2011 12/1/2012 251 0.730 0.722 0.0147 1.98 0.05% 2.339 2.055 1.338 12/1/2012 12/1/2011 12/1/2012 251 0.730 0.722 0.72													15.16
11/23/2012 11/23/2011 11/22/2012 250 0.753 0.751 0.0154 2.05 0.07% 2.431 22.78 1.324 11/26/2012 11/27/2011 11/25/2012 249 0.752 0.750 0.0153 2.06 0.04% 2.451 22.81 1.313 11/27/2012 11/27/2011 11/26/2012 250 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/28/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/29/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.453 22.81 1.320 11/29/2012 11/29/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/29/2012 11/29/2011 11/29/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.429 22.19 1.324 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/3/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/5/2012 12/5/2011 12/5/2011 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.170 1.326 12/1/2012 12/1/2011 12/2/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.169 1.325 12/1/2012 12/1/2011 12/1/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 2.169 1.325 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0149 2.00 0.03% 2.343 2.169 1.325 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0149 2.00 0.02% 2.382 20.88 1.323 12/1/2012 12/1/2011 12/1/2012 251 0.731 0.729 0.0149 2.00 0.02% 2.382 20.88 1.323 12/1/2012 12/1/2011 12/1/2012 251 0.728 0.729 0.0149 2.00 0.02% 2.382 20.88 1.323 12/1/2012 12/1/2011 12/1/2012 251 0.728 0.729 0.0147 1.98 0.05% 2.339 2.054 1.333 12/1/2012 12/1/2011 12/1/2012 251 0.728 0.729 0.0147 1.98 0.05% 2.339 2.054 1.333 12/1/2012 12/1/2011 12/1/2012 251 0.722 0.720 0.0147 1.98 0.05%	11/21/2012			251									15.18
11/27/2012 11/27/2011 11/26/2012 250 0.752 0.750 0.0154 2.05 0.03% 2.457 22.78 1.323 11/28/2012 11/29/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.453 22.81 1.320 11/29/2012 11/29/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/29/2012 11/29/2012 12/3/2011 12/20/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.431 22.18 1.320 11/29/2012 12/3/2011 12/20/2012 249 0.732 0.733 0.0153 2.06 0.02% 2.429 22.19 1.334 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/3/2012 12/3/2012 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/10/2011 12/9/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2011 12/10/2012 12/10/2011 12/10/2012 250 0.731 0.729 0.0149 2.01 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.088 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.088 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.088 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 2.084 1.333 12/11/2012 12/11/2011 12/10/2012 251 0.732 0.720 0.0147 1.98 0.06% 2.331 2.050	11/23/2012	11/23/2011	11/22/2012	250	0.753	0.751	0.0154	2.05			22.78	1.324	15.24
11/28/2012 11/28/2011 11/28/2012 251 0.752 0.750 0.0154 2.05 0.03% 2.453 22.81 1.320 11/29/2012 11/29/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2011 11/29/2012 251 0.744 0.742 0.0153 2.06 0.02% 2.429 22.19 1.324 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/4/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/5/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2012 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 251 0.730 0.729 0.0149 2.01 0.02% 2.382 20.88 1.322 12/11/2012 12/11/2011 12/11/2011 2.50 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/13/2012 12/13/2011 12/12/2012 251 0.730 0.729 0.0149 2.02 0.02% 2.377 2.090 1.333 12/13/2012 12/13/2011 12/12/2012 251 0.730 0.728 0.725 0.0147 1.98 0.05% 2.339 2.343 1.333 12/14/2012 12/14/2011 12/16/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.331 2.050 1.335 12/13/2012 12/13/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.331 2.050 1.334 12/12/2012 12/12/2011 12/12/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.331 2.050 1.334 12/12/2012 12/12/2011 12/12/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.331 2.050 1.334 12/12/2012 12/12/2011 12/12/2012 251 0.720 0.720 0.0147 1.98 0.05% 2.331 1.985 1.334 12/12/2012 12/202011 12/202012 251 0.722 0.720 0.0147	11/26/2012	11/26/2011	11/25/2012	249	0.752	0.750	0.0153	2.06	0.04%	2.451	22.81	1.313	15.03
11/29/2012 11/29/2011 11/28/2012 251 0.744 0.742 0.0153 2.05 0.02% 2.431 22.18 1.320 11/30/2012 11/30/2011 11/29/2012 251 0.745 0.743 0.0153 2.06 0.02% 2.429 22.19 1.324 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/4/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.305 12/6/2012 12/5/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2012 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.00 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/11/2011 250 0.731 0.729 0.0149 2.00 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.387 20.90 1.323 12/13/2012 12/13/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.333 20.49 1.336 12/14/2012 12/14/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.333 20.49 1.336 12/14/2012 12/14/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.331 20.50 1.333 12/14/2012 12/14/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.331 20.50 1.335 12/14/2012 12/14/2011 12/16/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.331 20.50 1.335 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.05% 2.331 2.500 1.335 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.05% 2.300 1.985 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0	11/27/2012	11/27/2011	11/26/2012	250	0.752	0.750	0.0154	2.05	0.03%	2.457	22.78	1.323	15.12
11/30/2012 11/30/2011 11/29/2012 251 0.745 0.745 0.743 0.0153 2.06 0.02% 2.429 22.19 1.324 12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/4/2012 12/4/2011 12/3/2012 251 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/10/2012 12/10/2011 12/9/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/11/2012 12/11/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.323 12/13/2012 12/13/2011 12/11/2012 251 0.739 0.727 0.0148 2.02 0.02% 2.365 2.069 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/14/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.331 20.50 1.335 12/12/2012 12/18/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.331 20.50 1.335 12/12/2012 12/12/2011 12/12/2011 251 0.728 0.725 0.0147 1.98 0.05% 2.331 20.50 1.335 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.05% 2.306 1.985 1.334 12/20/2012 12/20/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.05% 2.306 1.985 1.334 12/20/2012 12/26/2011 12/25/2012 250 0.722 0.720 0.0147													15.16
12/3/2012 12/3/2011 12/2/2012 249 0.732 0.730 0.0152 1.97 0.01% 2.423 21.22 1.304 12/4/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2012 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.01 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.377 20.90 1.323 12/14/2012 12/14/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 2.054 1.333 12/11/2012 12/11/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.339 2.054 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.343 20.49 1.336 12/19/2012 12/19/2011 12/18/2012 251 0.738 0.725 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.738 0.729 0.727 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.738 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/24/2012 12/24/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.06% 2.331 20.50 1.335 12/24/2012 12/24/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 19.88 1.332 12/24/2012 12/24/2011 12/25/2012 259 0.722 0.72													15.18
12/4/2012 12/4/2011 12/3/2012 250 0.732 0.730 0.0152 1.97 0.01% 2.423 21.28 1.304 12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2012 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/13/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 20.69 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.727 0.0147 1.98 0.05% 2.339 20.54 1.333 12/18/2012 12/18/2011 12/18/2012 259 0.727 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 19.88 1.332 12/24/2012 12/24/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 19.88 1.334 12/28/2012 12/28/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.334 12/28/2012 12/28/2011 12/25/2012 251 0.722 0.720 0.0147													15.21
12/5/2012 12/5/2011 12/4/2012 251 0.732 0.730 0.0152 1.97 0.02% 2.422 21.31 1.303 12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/13/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/12/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 2.699 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/18/2011 12/17/2012 250 0.729 0.727 0.0147 1.99 0.06% 2.331 20.49 1.336 12/18/2012 12/18/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/20/2011 12/19/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.339 20.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.399 20.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 2.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 2.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 1.985 1.332 12/24/2012 12/24/2011 12/26/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.310 1.985 1.334 12/24/2012 12/24/2011 12/26/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.311 1.988 1.334 12/24/2012													14.86
12/6/2012 12/6/2011 12/5/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.70 1.326 12/10/2012 12/10/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0149 2.02 0.02% 2.387 20.88 1.322 12/13/2012 12/13/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.335 20.54 1.333 12/17/2012 12/13/2011 12/16/2012 249 0.729 0.727 0.0147 1.98 0.05% 2.331 20.50 1.336 12/18/2012 12/18/2011 12/18/2012 251 0.728 0.725 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.728 0.725 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.728 0.725 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/19/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.55 1.338 12/21/2012 12/21/2011 12/21/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.306 19.85 1.332 12/21/2012 12/24/2011 12/23/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.306 19.85 1.332 12/21/2012 12/24/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 19.85 1.334 12/26/2012 12/26/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.311 19.81 1.335 12/28/2012 12/28/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.334 12/28/2012 12/28/2011 12/25/2012 251 0.722													14.89
12/7/2012 12/7/2011 12/6/2012 251 0.740 0.738 0.0149 2.00 0.03% 2.434 21.69 1.325 12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/12/2012 251 0.739 0.727 0.0148 1.99 0.02% 2.365 20.69 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 20.69 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/18/2011 12/17/2011 12/16/2012 249 0.729 0.727 0.0147 1.99 0.06% 2.343 20.49 1.336 12/19/2012 12/18/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/19/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/21/2012 12/21/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.309 20.35 1.328 12/21/2012 12/21/2011 12/22/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 1.985 1.332 12/24/2012 12/24/2011 12/23/2012 259 0.722 0.720 0.0147 1.98 0.07% 2.310 1.985 1.334 12/27/2012 12/28/2011 12/28/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.310 1.988 1.334 12/28/2012 12/28/2011 12/27/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 1.988 1.334 12/28/2012 12/28/2011 12/28/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 1.988 1.334 12/28/2012 12/28/2011 12/29/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 1.988 1.332 12/31/2012 11/2013 255 0.722													14.93
12/10/2012 12/10/2011 12/9/2012 249 0.731 0.729 0.0149 2.01 0.02% 2.382 20.84 1.323 12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322 12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/12/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/12/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 2.669 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/17/2011 12/16/2012 249 0.729 0.727 0.0147 1.99 0.06% 2.343 20.49 1.336 12/18/2012 12/18/2011 12/18/2012 250 0.729 0.727 0.0147 1.98 0.06% 2.343 20.49 1.336 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.331 20.50 1.334 12/20/2012 12/20/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/21/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.309 20.35 1.328 12/21/2012 12/21/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.306 19.85 1.332 12/24/2012 12/24/2011 12/23/2012 249 0.722 0.720 0.0147 1.98 0.07% 2.311 19.81 1.335 12/26/2012 12/26/2011 12/25/2012 250 0.722 0.720 0.0147 1.98 0.07% 2.311 19.81 1.335 12/28/2012 12/28/2011 12/25/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.334 12/21/2012 12/21/2011 12/26/2011 25/26/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.334 12/21/2012 12/21/2011 12/26/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.334 12/21/2013 12/21/2011 12/20/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.336 12/2013 11/2012 11/2013 250													15.38 15.34
12/11/2012 12/11/2011 12/10/2012 250 0.731 0.729 0.0149 2.02 0.02% 2.382 20.88 1.322													15.30
12/12/2012 12/12/2011 12/11/2012 251 0.731 0.729 0.0148 2.02 0.02% 2.377 20.90 1.323 12/13/2012 12/13/2011 12/12/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 20.69 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/17/2011 12/16/2012 249 0.729 0.727 0.0147 1.99 0.06% 2.343 20.49 1.336 12/18/2012 12/18/2011 12/17/2012 250 0.729 0.727 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/19/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/20/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.309 20.35 1.328 12/12/2012 12/21/2011 12/23/2012 251 0.722 0.720 0.0147 1.99 0.07% 2.306 19.85 1.332 12/24/2012 12/24/2011 12/23/2012 249 0.722 0.720 0.0147 1.98 0.07% 2.311 19.81 1.335 12/26/2012 12/26/2011 12/25/2012 250 0.722 0.720 0.0147 1.98 0.07% 2.310 19.85 1.334 12/27/2012 12/27/2011 12/26/2012 251 0.722 0.720 0.0147 1.98 0.07% 2.310 19.85 1.334 12/27/2012 12/28/2011 12/28/2012 251 0.722 0.720 0.0147 1.98 0.08% 2.307 19.88 1.334 12/28/2012 12/28/2011 12/28/2012 251 0.722 0.720 0.0147 1.98 0.08% 2.307 19.88 1.334 12/28/2012 12/28/2011 12/27/2012 251 0.722 0.720 0.0147 1.98 0.08% 2.306 19.88 1.334 12/28/2012 12/28/2011 12/27/2012 251 0.722 0.720 0.0147 1.98 0.08% 2.307 19.88 1.334 12/28/2012 12/28/2011 12/27/2012 251 0.722 0.720 0.0147 1.98 0.09% 2.306 19.88 1.332 12/31/2013 12/31/2011 12/30/2012 249 0.721 0.718 0.0147 1.99 0.09% 2.305 19.88 1.326 13/2013 13/2012 11/22013 251 0.723 0													15.34
12/13/2012 12/13/2011 12/12/2012 251 0.729 0.727 0.0148 1.99 0.02% 2.365 20.69 1.334 12/14/2012 12/14/2011 12/13/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.339 20.54 1.333 12/17/2012 12/17/2011 12/16/2012 249 0.729 0.727 0.0147 1.99 0.06% 2.343 20.49 1.336 12/18/2012 12/18/2011 12/17/2012 250 0.729 0.727 0.0147 1.98 0.06% 2.331 20.50 1.336 12/19/2012 12/19/2011 12/19/2012 251 0.730 0.728 0.0147 1.98 0.06% 2.331 20.50 1.334 12/19/2012 12/19/2011 12/19/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.339 20.59 1.334 12/21/2012 12/21/2011 12/29/2012 251 0.722 0.720 0.0147													15.40
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$													15.44
12/17/2012 12/17/2011 12/16/2012 249 0.729 0.727 0.0147 1.99 0.06% 2.343 20.49 1.336 12/18/2012 12/18/2011 12/17/2012 250 0.729 0.727 0.0147 1.98 0.06% 2.331 20.50 1.335 12/19/2012 12/19/2011 12/18/2012 251 0.730 0.728 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/19/2012 251 0.728 0.725 0.0147 1.98 0.05% 2.329 20.59 1.334 12/20/2012 12/20/2011 12/19/2012 251 0.728 0.725 0.0147 1.98 0.07% 2.309 20.35 1.334 12/21/2012 12/21/2011 12/20/2012 251 0.722 0.720 0.0147 1.99 0.07% 2.306 19.85 1.332 12/26/2012 12/26/2011 12/25/2012 250 0.722 0.720 0.0147				_									15.50
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		12/17/2011	12/16/2012	249	0.729	0.727	0.0147	1.99	0.06%		20.49	1.336	15.58
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	12/18/2012	12/18/2011	12/17/2012	250	0.729	0.727	0.0147	1.98	0.06%	2.331	20.50	1.335	15.66
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$			12/18/2012	251	0.730		0.0147		0.05%		20.59	1.334	15.68
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		12/20/2011	12/19/2012	251	0.728	0.725	0.0147	1.98	0.07%	2.309	20.35	1.328	15.75
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$													15.81
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$				- '/									15.72
12/28/2012 12/28/2011 12/27/2012 251 0.722 0.720 0.0146 1.99 0.09% 2.306 19.88 1.332 12/31/2012 12/31/2011 12/30/2012 249 0.721 0.718 0.0147 1.98 0.09% 2.311 19.74 1.328 1/2/2013 1/2/2012 1/1/2013 250 0.722 0.720 0.0147 1.99 0.09% 2.305 19.88 1.326 1/3/2013 1/3/2012 1/2/2013 251 0.723 0.721 0.0147 1.99 0.08% 2.271 20.00 1.326													15.75
12/31/2012 12/31/2011 12/30/2012 249 0.721 0.718 0.0147 1.98 0.09% 2.311 19.74 1.328 1/2/2013 1/2/2012 1/1/2013 250 0.722 0.720 0.0147 1.99 0.09% 2.305 19.88 1.326 1/3/2013 1/3/2012 1/2/2013 251 0.723 0.721 0.0147 1.99 0.08% 2.271 20.00 1.326													15.79
1/2/2013 1/2/2012 1/1/2013 250 0.722 0.720 0.0147 1.99 0.09% 2.305 19.88 1.326 1/3/2013 1/3/2012 1/2/2013 251 0.723 0.721 0.0147 1.99 0.08% 2.271 20.00 1.326													15.79
1/3/2013 1/3/2012 1/2/2013 251 0.723 0.721 0.0147 1.99 0.08% 2.271 20.00 1.326													15.64
													15.66 15.77
[1/7/2015] [1/7/2014] [1/3/2015] [2J1] [0./17] [0./17] [0.014/1 [1.701 [0.0170] [2.2J7] [19.72] [1.5101 [1.5101 [1.501													15.77
1/7/2013 1/7/2012 1/6/2013 249 0.721 0.719 0.0147 1.98 0.07% 2.259 19.78 1.319													15.63

Doto	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncent	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
1/8/2013	1/8/2012	1/7/2013	250	0.717	0.715	0.0148	1.97	0.09%	2.250	19.55	1.325	15.59
1/9/2013	1/9/2012	1/8/2013	251	0.717	0.714	0.0148	1.98	0.09%	2.248	19.57	1.325	15.61
1/10/2013	1/10/2012	1/9/2013	251	0.716	0.714	0.0147	1.96	0.11%	2.252	19.64	1.313	15.51
1/11/2013	1/11/2012	1/10/2013	251	0.713	0.711	0.0147	1.96	0.09%	2.233	19.51	1.303	15.36
1/14/2013	1/14/2012	1/13/2013	249	0.714	0.711	0.0147	1.90	0.08%	2.240	19.53	1.295	15.21
1/15/2013	1/15/2012	1/14/2013	250	0.713	0.711	0.0147	1.90	0.08%	2.240	19.55	1.292	15.20
1/16/2013	1/16/2012	1/15/2013	251	0.713	0.711	0.0147	1.91	0.07%	2.240	19.58	1.292	15.25
1/17/2013 1/18/2013	1/17/2012	1/16/2013	252	0.713	0.711	0.0146	1.91 1.94	0.07%	2.240	19.62	1.293	15.32 15.77
1/22/2013	1/18/2012 1/22/2012	1/17/2013 1/21/2013	252 250	0.723 0.712	0.721 0.709	0.0144 0.0144	1.94	0.08% 0.03%	2.243 2.219	20.02 19.68	1.310 1.291	14.91
1/23/2013	1/23/2012	1/22/2013	251	0.712	0.709	0.0144	1.93	0.03%	2.219	19.68	1.291	14.91
1/24/2013	1/24/2012	1/23/2013	251	0.712	0.710	0.0144	1.93	0.03%	2.216	19.71	1.291	14.94
1/25/2013	1/25/2012	1/24/2013	251	0.712	0.708	0.0144	1.93	0.04%	2.214	19.68	1.287	14.90
1/28/2013	1/28/2012	1/27/2013	249	0.712	0.709	0.0144	1.93	0.02%	2.228	19.71	1.298	14.80
1/29/2013	1/29/2012	1/28/2013	250	0.711	0.709	0.0144	1.93	0.03%	2,227	19.72	1.297	14.79
1/30/2013	1/30/2012	1/29/2013	251	0.711	0.709	0.0144	1.93	0.02%	2.221	19.71	1.298	14.90
1/31/2013	1/31/2012	1/30/2013	251	0.708	0.705	0.0144	1.93	0.04%	2.209	19.63	1.289	14.65
2/1/2013	2/1/2012	1/31/2013	251	0.707	0.705	0.0144	1.92	0.04%	2.207	19.60	1.289	14.62
2/4/2013	2/4/2012	2/3/2013	249	0.699	0.697	0.0144	1.92	0.01%	2.156	18.96	1.290	14.57
2/5/2013	2/5/2012	2/4/2013	250	0.701	0.699	0.0144	1.92	0.00%	2.160	19.13	1.289	14.61
2/6/2013	2/6/2012	2/5/2013	251	0.701	0.699	0.0144	1.92	0.00%	2.154	19.16	1.289	14.65
2/7/2013	2/7/2012	2/6/2013	251	0.703	0.701	0.0143	1.92	0.01%	2.152	19.25	1.288	14.73
2/8/2013	2/8/2012	2/7/2013	251	0.703	0.701	0.0143	1.91	0.00%	2.152	19.25	1.284	14.71
2/11/2013	2/11/2012	2/10/2013	249	0.724	0.722	0.0138	1.84	0.01%	2.171	20.07	1.317	15.56
2/12/2013	2/12/2012	2/11/2013	250	0.723	0.721	0.0138	1.85	0.01%	2.171	20.07	1.311	15.52
2/13/2013 2/14/2013	2/13/2012	2/12/2013	251	0.718 0.719	0.716	0.0143	1.78	0.04%	2.177	19.53	1.360	15.79
2/15/2013	2/14/2012 2/15/2012	2/13/2013 2/14/2013	251 251	0.719	0.717 0.719	0.0142 0.0142	1.84 1.85	0.04% 0.03%	2.179 2.178	19.55 19.60	1.365 1.380	15.88 16.01
2/19/2013	2/19/2012	2/18/2013	249	0.721	0.717	0.0142	1.85	0.03%	2.176	19.49	1.379	15.86
2/20/2013	2/20/2012	2/19/2013	250	0.720	0.717	0.0142	1.85	0.01%	2.172	19.52	1.377	15.90
2/21/2013	2/21/2012	2/20/2013	251	0.720	0.718	0.0142	1.85	0.01%	2.174	19.65	1.374	15.89
2/22/2013	2/22/2012	2/21/2013	251	0.722	0.720	0.0141	1.86	0.01%	2.179	19.75	1.372	15.91
2/25/2013	2/25/2012	2/24/2013	249	0.722	0.720	0.0141	1.86	0.00%	2.162	19.66	1.376	15.90
2/26/2013	2/26/2012	2/25/2013	250	0.724	0.722	0.0141	1.86	0.00%	2.159	19.87	1.376	15.93
2/27/2013	2/27/2012	2/26/2013	251	0.724	0.722	0.0141	1.86	0.00%	2.153	19.88	1.376	16.00
2/28/2013	2/28/2012	2/27/2013	251	0.730	0.727	0.0139	1.85	0.00%	2.149	20.11	1.412	16.27
3/1/2013	3/1/2012	2/28/2013	250	0.730	0.728	0.0139	1.85	0.00%	2.153	20.11	1.411	16.24
3/4/2013	3/4/2012	3/3/2013	249	0.730	0.728	0.0140	1.86	-0.02%	2.147	20.03	1.399	16.28
3/5/2013	3/5/2012	3/4/2013	250	0.727	0.725	0.0140	1.84	-0.02%	2.146	19.95	1.380	16.13
3/6/2013	3/6/2012	3/5/2013	250	0.728	0.726	0.0140	1.83	-0.03%	2.141	19.98	1.383	16.22
3/7/2013	3/7/2012	3/6/2013	250	0.720	0.718	0.0139	1.83	-0.01%	2.096	19.49	1.367	16.00
3/8/2013	3/8/2012	3/7/2013	250	0.715	0.713	0.0140	1.80	-0.01%	2.095	19.28	1.357	15.76
3/11/2013	3/11/2012	3/10/2013	249	0.715	0.713	0.0141	1.82	0.01%	2.103	19.28	1.356	15.66
3/12/2013	3/12/2012	3/11/2013	250	0.715	0.712	0.0141	1.82	0.00%	2.100	19.27	1.360	15.73
3/13/2013	3/13/2012	3/12/2013	250	0.714	0.712	0.0141	1.82	0.01%	2.099	19.28	1.357	15.67

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intercept	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
3/14/2013	3/14/2012	3/13/2013	250	0.712	0.709	0.0140	1.82	0.00%	2.094	19.06	1.363	15.70
3/15/2013	3/15/2012	3/14/2013	250	0.712	0.710	0.0140	1.82	0.00%	2.100	19.13	1.358	15.67
3/18/2013	3/18/2012	3/17/2013	249	0.712	0.709	0.0141	1.84	0.00%	2.103	19.11	1.367	15.57
3/19/2013	3/19/2012	3/18/2013	250	0.711	0.708	0.0141	1.85	-0.01%	2.113	19.13	1.369	15.52
3/20/2013	3/20/2012	3/19/2013	250	0.712	0.709	0.0141	1.83	-0.02%	2.120	19.18	1.371	15.53
3/21/2013	3/21/2012	3/20/2013	250	0.709	0.707	0.0142	1.82	-0.02%	2.111	19.05	1.377	15.46
3/22/2013	3/22/2012	3/21/2013	250	0.709	0.706	0.0142	1.83	-0.01%	2.105	19.04	1.377	15.45
3/25/2013 3/26/2013	3/25/2012	3/24/2013	249	0.713	0.711	0.0140	1.83	-0.02%	2.091	19.15	1.377	15.67
3/27/2013	3/26/2012 3/27/2012	3/25/2013 3/26/2013	250 250	0.715 0.714	0.713 0.712	0.0140 0.0140	1.83 1.83	-0.03% -0.04%	2.098 2.097	19.23 19.18	1.383 1.385	15.78 15.82
3/28/2013	3/28/2012	3/27/2013	250	0.714	0.712	0.0140	1.83	-0.04%	2.097	19.16	1.383	15.82
4/1/2013	4/1/2012	3/31/2013	248	0.714	0.712	0.0140	1.84	-0.03%	2.093	19.10	1.376	15.66
4/2/2013	4/2/2012	4/1/2013	249	0.713	0.711	0.0140	1.84	-0.01%	2.091	19.12	1.376	15.69
4/3/2013	4/3/2012	4/2/2013	249	0.713	0.712	0.0140	1.84	0.00%	2.098	19.17	1.376	15.69
4/4/2013	4/4/2012	4/3/2013	249	0.715	0.713	0.0139	1.84	0.00%	2.098	19.27	1.373	15.68
4/5/2013	4/5/2012	4/4/2013	249	0.715	0.713	0.0138	1.83	0.01%	2.079	19.18	1.372	15.79
4/8/2013	4/8/2012	4/7/2013	249	0.716	0.714	0.0138	1.83	0.02%	2.078	19.23	1.385	15.85
4/9/2013	4/9/2012	4/8/2013	250	0.717	0.714	0.0138	1.83	0.01%	2.068	19.20	1.385	16.00
4/10/2013	4/10/2012	4/9/2013	250	0.717	0.714	0.0138	1.83	0.01%	2.081	19.20	1.388	15.99
4/11/2013	4/11/2012	4/10/2013	250	0.713	0.710	0.0138	1.81	0.03%	2.072	18.96	1.384	15.90
4/12/2013	4/12/2012	4/11/2013	250	0.711	0.708	0.0138	1.81	0.02%	2.065	18.86	1.380	15.82
4/15/2013	4/15/2012	4/14/2013	249	0.703	0.700	0.0138	1.81	0.02%	2.016	18.31	1.368	15.69
4/16/2013	4/16/2012	4/15/2013	250	0.705	0.703	0.0138	1.81	0.03%	2.002	18.52	1.368	15.71
4/17/2013	4/17/2012	4/16/2013	250	0.706	0.704	0.0138	1.81	0.03%	2.002	18.63	1.368	15.71
4/18/2013	4/18/2012	4/17/2013	250	0.706	0.703	0.0138	1.81	0.02%	1.997	18.58	1.368	15.70
4/19/2013	4/19/2012	4/18/2013	250	0.707	0.704	0.0137	1.81	0.02%	1.999	18.64	1.368	15.74
4/22/2013	4/22/2012	4/21/2013	249	0.707	0.705	0.0138	1.81	0.02%	1.998	18.62	1.368	15.71
4/23/2013	4/23/2012	4/22/2013	250	0.707	0.705	0.0138	1.81	0.03%	2.000	18.67	1.365	15.73
4/24/2013 4/25/2013	4/24/2012	4/23/2013	250	0.707	0.704	0.0137	1.81	0.03%	1.996	18.64	1.364	15.73
4/26/2013	4/25/2012 4/26/2012	4/24/2013 4/25/2013	250 250	0.700 0.698	0.698 0.696	0.0139 0.0139	1.80 1.79	0.02% 0.02%	1.994 2.005	18.43 18.40	1.347 1.346	15.40 15.28
4/29/2013	4/29/2012	4/28/2013	249	0.700	0.698	0.0139	1.79	0.02%	2.003	18.48	1.332	15.25
4/30/2013	4/30/2012	4/29/2013	250	0.700	0.694	0.0138	1.74	0.01%	1.990	18.30	1.333	15.18
5/1/2013	5/1/2012	4/30/2013	250	0.694	0.692	0.0139	1.74	0.00%	1.987	18.24	1.327	15.12
5/2/2013	5/2/2012	5/1/2013	250	0.695	0.693	0.0139	1.75	0.01%	1.973	18.20	1.344	15.21
5/3/2013	5/3/2012	5/2/2013	250	0.695	0.693	0.0138	1.77	0.02%	1.963	18.24	1.337	15.20
5/6/2013	5/6/2012	5/5/2013	249	0.689	0.687	0.0140	1.75	0.02%	1.978	18.02	1.316	14.84
5/7/2013	5/7/2012	5/6/2013	250	0.689	0.687	0.0139	1.77	0.02%	1.978	18.06	1.316	14.87
5/8/2013	5/8/2012	5/7/2013	250	0.689	0.687	0.0139	1.77	0.01%	1.981	18.10	1.316	14.84
5/9/2013	5/9/2012	5/8/2013	250	0.688	0.685	0.0139	1.77	0.02%	1.976	18.04	1.317	14.78
5/10/2013	5/10/2012	5/9/2013	250	0.687	0.684	0.0140	1.77	0.02%	1.974	18.00	1.318	14.76
5/13/2013	5/13/2012	5/12/2013	249	0.689	0.687	0.0138	1.77	0.03%	1.964	18.08	1.307	14.78
5/14/2013	5/14/2012	5/13/2013	250	0.690	0.687	0.0138	1.77	0.03%	1.964	18.13	1.306	14.85
5/15/2013	5/15/2012	5/14/2013	250	0.686	0.683	0.0137	1.78	0.03%	1.929	17.84	1.303	14.86
5/16/2013	5/16/2012	5/15/2013	250	0.685	0.683	0.0137	1.75	0.05%	1.922	17.79	1.300	14.85

Segin End Segin Coefficient Staristic Coefficient Staristic St	Date	Control Period	Control Period	Num Obs	Model R2	Model	Standard	Durbin	Intoncent	Mar	ket	Industry	Residual
5920013 5920012 5992013 249 0.687 0.684 0.0136 1.76 0.06% 1.904 17.66 1.315 5922013 5922012 5212013 250 0.683 0.080 0.078 0.0136 1.76 0.05% 1.897 17.39 1.294 5922013 5922012 5212013 250 0.679 0.676 0.0137 1.76 0.05% 1.887 17.30 1.295 5922013 5922012 5232013 250 0.679 0.676 0.0137 1.76 0.05% 1.889 17.33 1.295 5922013 5922012 5232013 250 0.677 0.076 0.0137 1.76 0.05% 1.889 17.33 1.295 5922013 5922012 5282013 250 0.677 0.074 0.0137 1.75 0.06% 1.886 17.25 1.291 5922013 5922012 5282013 250 0.677 0.674 0.0137 1.75 0.06% 1.887 17.30 1.290 5932013 5932012 5282013 250 0.677 0.674 0.0137 1.75 0.06% 1.887 17.30 1.290 5932013 5932012 5282013 250 0.677 0.674 0.0137 1.75 0.06% 1.887 17.30 1.290 5932013 5932012 5282013 250 0.677 0.674 0.0137 1.75 0.06% 1.884 17.88 1.303 632013 5312012 5302013 250 0.676 0.673 0.0137 1.75 0.06% 1.884 17.88 1.303 632013 642012 642013 250 0.679 0.677 0.0136 1.74 0.06% 1.904 1.791 1.321 642013 642012 642013 250 0.679 0.677 0.0136 1.74 0.06% 1.904 1.791 1.321 652013 662012 662013 250 0.666 0.663 0.0136 1.74 0.06% 1.893 1.722 1.321 672013 672012 662013 250 0.666 0.663 0.0136 1.74 0.06% 1.887 1.644 1.315 6712013 6712012 6672013 250 0.666 0.663 0.0136 1.74 0.06% 1.887 1.644 1.315 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 1.644 1.315 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.667 1.339 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.667 1.339 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.667 1.339 6712013	Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
\$5212013 \$5212012 \$5202013 \$250 \$0.680 \$0.678 \$0.0136 \$1.74 \$0.06% \$1.994 \$17.58 \$1.299 \$522013 \$5232012 \$5222013 \$250.0679 \$0.676 \$0.0137 \$1.76 \$0.05% \$1.886 \$17.30 \$1.295 \$5282013 \$5282013 \$5282013 \$5282013 \$252.0013 \$252.	5/17/2013	5/17/2012	5/16/2013	250	0.690	0.688	0.0136	1.77	0.04%	1.924	17.97	1.307	15.09
\$522013 \$5222012 \$5212013 \$29 0.679 0.076 0.0137 1.76 0.05% 1.897 1.739 1.294													15.07
5932013 5922012 5922013 259 0.079 0.076 0.0137 1.76 0.098 1.886 17.30 1.295 57242013 59242012 5922013 259 0.077 0.074 0.0137 1.75 0.096 1.881 17.25 1.291 57282013 59282013 259 0.077 0.074 0.0137 1.75 0.066 1.887 17.30 1.290 5920213 5920212 5920213 259 0.077 0.073 0.0137 1.75 0.066 1.887 17.32 1.290 5302013 590 0.077 0.073 0.0137 1.75 0.066 1.881 17.33 1.290 5302013 590 0.076 0.073 0.0137 1.73 0.078 1.884 17.13 1.292 5312013 632012 6422013 259 0.079 0.077 0.016 1.74 0.078 1.907 17.26 1.330 6422013 652012 6520													14.89
5924/2013 5924/2012 5924/2013 250 0.676 0.0137 1.75 0.0688 1.889 17.233 1.295 5928/2013 5928/2013 5928/2013 5929/2012 5928/2013 250 0.674 0.0137 1.75 0.0686 1.887 17.30 1.290 592/2013 5929/2013 250 0.677 0.674 0.0137 1.75 0.0686 1.892 17.32 1.292 530/2013 530/2013 250 0.676 0.037 0.0137 1.75 0.0686 1.892 17.32 1.292 531/2013 531/2012 531/2012 531/2012 632/2013 250 0.676 0.0136 1.74 0.078 1.907 17.26 1.330 642013 642012 632013 250 0.679 0.677 0.0136 1.74 0.078 1.907 17.26 1.330 652013 662013 250 0.679 0.677 0.0136 1.74 0.078 1.893 17.26													14.93
5/28/2013 5/28/2012 5/27/2013 249 0.677 0.674 0.0137 1.75 0.06% 1.886 17.25 1.291													14.90
5/29/2013 5/29/2012 5/28/2013 250 0.677 0.674 0.0137 1.75 0.00% 1.887 17.30 1.290													14.87
5/30/2013 5/30/2012 5/29/2013 250 0.677 0.675 0.0137 1.73 0.078 1.892 17.32 1.292 5/31/2013 5/31/2013 250 0.676 0.0136 1.74 0.078 1.884 17.18 1.301 64/2013 64/2012 6/32/013 250 0.679 0.676 0.0136 1.74 0.078 1.904 17.19 1.321 64/2013 6/32/013 250 0.679 0.677 0.0136 1.74 0.078 1.904 17.26 1.320 66/2013 6/32/013 250 0.679 0.677 0.0136 1.74 0.078 1.907 17.26 1.320 6/2013 6/62/013 250 0.679 0.677 0.0136 1.74 0.078 1.832 1.641 1.311 6/12/013 6/12/013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 1.646 1.323 6/12/013 6/12/013 250													14.76
531/2013 531/2012 530/2013 250 0.676 0.673 0.0136 1.74 0.06% 1.904 17.18 1.303 64/2013 64/2012 64/2013 250 0.679 0.677 0.0136 1.74 0.06% 1.907 1.726 1.320 65/2013 65/2012 64/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.26 1.320 65/2013 65/2012 64/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.26 1.320 65/2013 65/2012 64/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.28 1.319 66/2013 66/2012 65/2013 250 0.666 0.663 0.0136 1.74 0.07% 1.893 17.26 1.321 67/2013 67/2012 66/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 1.646 1.315 67/2013 67/2012 66/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 1.646 1.323 67/2013 67/2012 67/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 1.646 1.323 67/2013 67/2012 67/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 1.640 1.322 67/2013 67/2012 67/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 1.649 1.323 67/2013 67/2012 67/2013 250 0.669 0.666 0.663 0.0136 1.74 0.05% 1.837 1.658 1.336 67/42013 67/42013 67/42013 250 0.669 0.666 0.0135 1.74 0.05% 1.831 1.667 1.339 67/172013 67/172012 67/122013 250 0.669 0.666 0.0135 1.74 0.05% 1.881 1.667 1.339 67/172013 67/172012 67/172013 250 0.665 0.663 0.0135 1.74 0.05% 1.881 1.667 1.339 67/172013 67/172012 67/172013 250 0.665 0.662 0.0134 1.74 0.05% 1.894 1.636 1.331 67/2013 67/2012 67/172013 250 0.666 0.665 0.662 0.0134 1.74 0.05% 1.785 1.630 1.331 67/2013 67/2012 67/2013 250 0.666 0.665 0.665 0.065 0.662 0.0134 1.74 0.05% 1.785 1.630 1.331 67/2013 67/2012 67/2013 250 0.666 0.665 0.665 0.065 0.065 0.065 0.0662 0.0134 1.74 0.05% 1.785 1.669 1.331													14.78
63/2013 6/3/2012 6/2013 290 0.679 0.676 0.0136 1.74 0.00% 1.904 17.19 1.321 6/2013 6/4/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.26 1.320 6/5/2013 6/5/2012 6/3/2013 250 0.679 0.677 0.0136 1.74 0.00% 1.907 17.28 1.319 6/6/2013 6/6/2012 6/5/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.893 17.26 1.321 6/7/2013 6/7/2012 6/6/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 6/10/2013 6/10/2012 6/6/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 6/10/2013 6/10/2012 6/10/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.523 6/11/2013 6/11/2012 6/10/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.49 1.522 6/12/2013 6/12/2012 6/11/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.833 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.833 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.831 1.651 1.323 6/13/2012 6/12/2013 250 0.666 0.663 0.0135 1.74 0.05% 1.831 1.667 1.333 6/13/2012 6/12/2013 250 0.666 0.663 0.0135 1.74 0.05% 1.831 1.667 1.333 6/13/2012 6/12/2013 250 0.666 0.663 0.0135 1.74 0.05% 1.831 1.667 1.339 6/13/2012 6/12/2013 250 0.665 0.662 0.0135 1.74 0.05% 1.831 1.667 1.333 6/13/2012 6/12/2013 250 0.665 0.662 0.0135 1.74 0.05% 1.831 1.667 1.333 6/13/2012 6/12/2013 250 0.665 0.662 0.0135 1.74 0.05% 1.831 1.667 1.331 6/13/2013 6/12/2012 6/12/2013 250 0.665 0.660 0.0135 1.74 0.05% 1.785 1.635 1.331 6/12/2013 6/12/2012 6/12/2013 250 0.665 0.660 0.0135 1.74 0.05% 1.785 1.635 1.331 6/12/2013 6/12/2012 6/12/2013 250 0.665 0.660 0.0135 1.74 0.03% 1.785 1.635 1.331 6/12/2013 6/12/2012 6/12/2013 250 0.665 0.660 0.0135 1.74 0.03% 1.785 1.635 1.331 6/12/2013 6/12/2012 6/12/2013 250 0.665 0.660 0.0135 1.74 0.03% 1.785 1.635 1.331 6/12/2013 6/12/2012 6/12/2013 250 0.0557 0.054 0.0135 1.74 0.03% 1.785 1.635 1.331 6/12/2013 6/12/2013 6/12/2013 250 0.0557 0.054 0.0135													14.77
642013 642012 642013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.26 1.320 652013 652013 250 0.679 0.677 0.0136 1.74 0.07% 1.907 17.28 1.319 662013 662012 6532013 250 0.679 0.677 0.0136 1.74 0.07% 1.893 17.26 1.321 6772013 6772012 672013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 672013 6712013 6712012 692013 249 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 6712013 6712012 692013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 6712013 6712012 692013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.46 1.323 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 16.49 1.322 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 16.49 1.322 6712013 6712012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 16.58 1.333 67132013 67132012 6712013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 16.58 1.333 67132013 67132012 6712013 250 0.669 0.669 0.065 0.663 0.0136 1.74 0.05% 1.837 16.58 1.333 6712013 67142012 6712013 250 0.679 0.669 0.0135 1.75 0.04% 1.837 16.58 1.333 6712013 67142012 6712013 250 0.679 0.069 0.0135 1.74 0.05% 1.831 16.67 1.339 67172013 67172012 67162013 250 0.665 0.663 0.0134 1.74 0.05% 1.831 1.667 1.339 1.6712013 6712012 6712013 250 0.665 0.663 0.0134 1.74 0.05% 1.831 1.667 1.339 1.6712013 6712012 6712013 250 0.665 0.662 0.0134 1.74 0.03% 1.804 16.36 1.331 0.0000000000000000000000000000000													14.83
65/2013 6/5/2012 6/4/2013 250 0.679 0.677 0.0136 1.74 0.06% 1.907 17.28 1.319 6/2013 6/6/2013 26/6/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.893 17.26 1.321 6/2013 6/2012 6/6/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.315 6/10/2013 6/10/2012 6/6/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.46 1.323 6/10/2013 6/10/2012 6/10/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.46 1.323 6/10/2013 6/10/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.46 1.323 6/13/2013 250 0.6665 0.663 0.0135 1.74 0.05% 1.831 1.6.67 1.339 6/13/2013 6/13/2013 6/13/2013 250 0.6665 0.662 0.0134 1.74 0.05% 1.894 1.894 1.636 1.331 6/13/2013 6/13/2012 6/13/2013 250 0.6665 0.662 0.0134 1.74 0.05% 1.894 1.894 1.636 1.331 6/13/2013 6/13/2012 6/13/2013 250 0.6665 0.662 0.0134 1.74 0.05% 1.799 1.6.56 1.332 6/13/2013 6/20/2013 6/20/2013 250 0.666 0.667 0.0134 1.74 0.03% 1.785 1.6.30 1.321 6/20/2013 6/20/2013 6/20/2013 250 0.666 0.667 0.0134 1.74 0.03% 1.785 1.6.30 1.321 6/20/2013 6/20/2013 6/20/2013 250 0.6664 0.662 0.0135 1.74 0.03% 1.785 1.6.30 1.321 6/20/2013 6/20/2013 6/20/2013 250 0.6664 0.665 0.0134 1.74 0.02% 1.777 1.6.39 1.319 6/20/2013 6/20/2013 6/20/2013 250 0.6664 0.6689 0.0134 1.74 0.02% 1.775 1.6.39 1.319 6/20/2013 6/20/2012 6/3/2013 250 0.6664 0.6689 0.0134 1.74 0.02% 1.785 1.6.35 1.319 6/20/2013 6/20/2012 6/20/2013 250 0.669 0.6688 0.0134 1.74 0.02% 1.777 1.6.39 1.319 6/20/2013 6/20/2013 6/20/2013 250 0.669 0.6688 0.055 0.0134 1.74 0.02% 1.777 1.6.39 1.319 6/20/2013 6/20/2013 250 0.669 0.6689 0.0689 0.0134 1.74 0.02% 1.790													14.96
66/2013 66/2012 66/2013 250 0.679 0.677 0.0136 1.74 0.07% 1.893 17.26 1.321 67/2013 67/2012 66/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.315 67/2013 67/2012 69/2013 249 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.315 67/2013 67/2012 69/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.46 1.323 67/2013 67/2012 67/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.837 16.49 1.322 67/2013 67/2012 67/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.833 16.51 1.323 67/2013 67/2012 67/2013 250 0.669 0.666 0.0135 1.75 0.04% 1.837 16.58 1.336 67/2013 67/2012 67/2013 250 0.667 0.669 0.0135 1.74 0.05% 1.831 16.67 1.339 67/2013 67/2012 67/2013 250 0.665 0.663 0.0135 1.74 0.05% 1.831 16.67 1.339 67/2013 67/2012 67/2013 250 0.665 0.663 0.0135 1.74 0.05% 1.831 16.67 1.339 67/2013 67/2012 67/2013 250 0.663 0.662 0.0135 1.74 0.05% 1.804 16.36 1.331 67/2013 67/2012 67/2013 250 0.663 0.662 0.0134 1.74 0.02% 1.799 16.36 1.332 67/2013 67/2012 67/2013 250 0.663 0.660 0.0134 1.74 0.02% 1.799 16.36 1.332 67/2013 67/2012 67/2013 250 0.664 0.665 0.063 0.065 0.0135 1.74 0.03% 1.785 16.30 1.321 67/2013 67/2012 67/20013 250 0.664 0.665 0.0135 1.74 0.03% 1.785 16.30 1.321 67/2013 67/2012 67/2013 250 0.664 0.665 0.0135 1.74 0.03% 1.785 16.35 1.319 67/2013 67/2012 67/2013 250 0.664 0.665 0.0135 1.74 0.03% 1.785 16.35 1.319 67/2013 67/2012 67/2013 250 0.665 0.665 0.0135 1.74 0.03% 1.785 16.35 1.319 67/2013 67/2012 67/2013 250 0.665 0.665 0.0135 1.74 0.03% 1.785 16.35 1.319 67/2013 67/2012 67/2013 250 0.665 0.665 0.0135 1.74 0.03% 1.785 16.35													15.00 14.99
67/2013 67/2012 66/2013 250 0.666 0.663 0.0136 1.73 0.05% 1.827 16.44 1.515 67/102013 67/102012 67/102013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.46 1.323 67/102013 67/102012 67/102013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.46 1.323 67/102013 67/102013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.49 1.322 67/102013 67/102013 250 0.666 0.663 0.0136 1.74 0.05% 1.833 16.51 1.323 67/102013 67/102013 250 0.669 0.666 0.663 0.0135 1.75 0.04% 1.837 1.658 1.336 67/102013 67/102012 67/102013 250 0.669 0.666 0.0135 1.74 0.05% 1.831 1.667 1.339 67/102013 67/102012 67/102013 250 0.666 0.663 0.0135 1.74 0.05% 1.831 1.667 1.339 67/102013 67/102012 67/102013 250 0.6665 0.663 0.0135 1.74 0.03% 1.804 1.636 1.331 67/102013 67/102012 67/102013 250 0.6665 0.662 0.0134 1.74 0.02% 1.799 16.36 1.332 67/102013 67/102012 67/102013 250 0.660 0.667 0.0135 1.74 0.04% 1.799 16.39 1.321 67/102013 67/102012 67/102013 250 0.660 0.667 0.0135 1.74 0.04% 1.798 1.785 1.630 1.321 67/102013 67/102012 67/102013 250 0.660 0.667 0.0135 1.74 0.03% 1.785 1.630 1.321 67/102013 67/102012 67/102013 250 0.660 0.668 0.0135 1.74 0.03% 1.785 1.667 1.316 67/102013 67/102012 67/102013 250 0.660 0.668 0.0135 1.74 0.03% 1.785 1.667 1.316 67/102013 67/102012 67/102013 250 0.660 0.6658 0.0135 1.74 0.03% 1.785 1.667 1.316 67/102013 67/102012 67/102013 250 0.661 0.668 0.0135 1.74 0.02% 1.785 1.667 1.316 67/102013 67/102012 67/102013 250 0.661 0.658 0.0135 1.74 0.02% 1.785 1.667 1.316 67/102013 67/102012 67/102013 250 0.661 0.658 0.0135 1.74 0.03% 1.761 1.616 1.314 67/102013 67/													15.00
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611/2013 6/12/2012 6/10/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.827 16.49 1.322 6/12/2013 6/12/2013 250 0.666 0.663 0.0136 1.74 0.05% 1.833 16.51 1.323 16/13/2012 6/12/2013 250 0.669 0.666 0.0135 1.75 0.04% 1.833 16.51 1.323 16/13/2013 6/13/2013 6/13/2013 250 0.669 0.666 0.0135 1.75 0.04% 1.831 16.67 1.339 16/14/2013 6/14/2012 6/13/2013 250 0.671 0.669 0.0135 1.74 0.05% 1.831 16.67 1.339 16/14/2013 6/14/2012 6/13/2013 250 0.665 0.663 0.0135 1.74 0.05% 1.831 16.67 1.339 16/14/2013 6/14/2012 6/16/2013 249 0.665 0.663 0.0135 1.74 0.05% 1.804 16.36 1.331 16/14/2012 6/16/2013 250 0.665 0.662 0.0134 1.74 0.05% 1.799 16.36 1.332 16/14/2013 6/18/2012 6/18/2013 250 0.663 0.660 0.0134 1.74 0.04% 1.799 16.36 1.332 16/14/2013 6/18/2013 6/20/2013 6/20/2012 6/18/2013 250 0.663 0.660 0.0134 1.74 0.04% 1.799 16.39 1.321 1.321 1.321 1.321 1.321 1.322													14.81
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6/13/2013 6/13/2012 6/12/2013 250 0.669 0.666 0.0135 1.75 0.04% 1.837 16.58 1.336 6/14/2012 6/13/2013 250 0.671 0.669 0.0135 1.74 0.05% 1.831 16.67 1.339 6/14/2012 6/13/2013 250 0.665 0.663 0.0135 1.74 0.05% 1.831 16.67 1.339 6/14/2012 6/14/2013 250 0.665 0.663 0.0135 1.74 0.03% 1.804 16.36 1.331 6/18/2013 6/18/2012 6/14/2013 250 0.665 0.662 0.0134 1.74 0.02% 1.799 16.36 1.332 6/18/2013 6/19/2012 6/18/2013 250 0.663 0.660 0.0134 1.74 0.02% 1.799 16.39 1.321 6/20/2013 6/20/2012 6/18/2013 250 0.660 0.657 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2012 6/20/2013 250 0.660 0.665 0.0134 1.74 0.03% 1.785 16.50 1.321 6/20/2013 6/20/2012 6/20/2013 250 0.660 0.665 0.0135 1.74 0.03% 1.785 16.67 1.316 6/20/2013 6/20/2012 6/20/2013 250 0.661 0.658 0.0135 1.74 0.03% 1.785 16.67 1.316 6/20/2013 6/20/2012 6/20/2013 250 0.661 0.658 0.0135 1.74 0.02% 1.777 16.39 1.319 6/25/2013 6/25/2012 6/24/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2012 6/25/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2012 6/25/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/28/2013 6/28/2012 6/27/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.658 0.655 0.0134 1.74 0.03% 1.749 1.608 1.322 7/1/2013 7/2/2012 6/26/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 1.608 1.322 7/1/2013 7/2/2012 7/1/2013 250 0.059													14.84
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6/17/2013 6/17/2012 6/16/2013 249 0.665 0.663 0.0135 1.74 0.03% 1.804 16.36 1.331 6/18/2013 6/18/2012 6/17/2013 250 0.665 0.662 0.0134 1.74 0.02% 1.799 16.36 1.332 6/18/2013 6/19/2013 6/19/2013 250 0.660 0.660 0.0134 1.74 0.04% 1.799 16.39 1.321 6/20/2013 6/20/2012 6/19/2013 250 0.660 0.667 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2012 6/20/2013 250 0.660 0.667 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2012 6/20/2013 250 0.660 0.667 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2013 6/20/2013 250 0.661 0.668 0.0135 1.74 0.02% 1.785 16.37 1.316 6/20/2013 6/20/2013 6/20/2013 250 0.661 0.668 0.0135 1.74 0.02% 1.785 16.33 1.319 6/25/2013 6/25/2012 6/25/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2013 6/26/2013 250 0.661 0.659 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/27/2012 6/26/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/27/2012 6/26/2013 250 0.657 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/28/2012 6/20/2013 250 0.657 0.658 0.055 0.0134 1.74 0.03% 1.761 16.16 1.314 6/28/2013 6/28/2012 6/20/2013 250 0.657 0.658 0.0134 1.74 0.03% 1.761 16.16 1.314 6/28/2013 6/28/2012 6/20/2013 250 0.659 0.655 0.0134 1.58 0.02% 1.749 16.08 1.322 1.71/2013 71/2012 6/30/2013 250 0.659 0.656 0.0134 1.58 0.02% 1.749 16.08 1.322 1.71/2013 71/2012 6/30/2013 250 0.059 0.0550 0.0134 1.88 0.09% 1.886 19.61 1.144 1.71/2013 71/2012 71/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 71/2013 71/2012 71/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.881 1.972 1.122 1.1													15.04
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6/19/2013 6/19/2012 6/18/2013 250 0.663 0.660 0.0134 1.74 0.04% 1.799 16.39 1.321 6/20/2013 6/20/2013 250 0.660 0.657 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2013 250 0.664 0.662 0.0135 1.74 0.03% 1.785 16.30 1.321 6/20/2013 6/20/2013 250 0.664 0.662 0.0135 1.74 0.03% 1.785 16.35 1.319 6/24/2013 6/24/2012 6/23/2013 249 0.661 0.658 0.0135 1.74 0.02% 1.785 16.35 1.319 6/25/2013 6/25/2012 6/24/2013 250 0.664 0.665 0.0134 1.74 0.02% 1.785 16.35 1.319 6/26/2013 6/25/2013 250 0.665 0.655 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2012 6/26/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.765 16.13 1.311 6/28/2013 6/28/2012 6/26/2013 250 0.659 0.656 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/26/2013 250 0.659 0.656 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2013 7/1/2013 7/1/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2013 7/1/2012 7/1/2013 250 0.704 0.701 0.0116 1.95 0.09% 1.886 19.61 1.144 7/1/2013 7/1/2013 7/2/2012 7/1/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 7/1/2013 7/1/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.881 19.72 1.122 7/1/2013 7/1/2013 250 0.705 0.705 0.703 0.0115 1.88 0.08% 1.894 19.99 1.129 7/1/2013 7/1/2013 250 0.705 0.705 0.703 0.0115 1.88 0.08% 1.894 19.99 1.129 7/1/2013 7/1/2013 250 0.705 0.705 0.703 0.0115 1.88 0.08% 1.894 19.99 1.129 7/1/2013 7/1/2013 250 0.700 0.707 0.0114 1.90 0.08% 1.894 19.99 1.129 7/1/2013 7/1/2012 7/1/2013 250 0.709 0.707 0.0114 1.90 0.08% 1.894 19.99 1.129 7/1/2013 7/1/2013 7/1/2012 7/1/2013 250 0.710 0.708 0.0114 1.89 0.08% 1.894 1.992 2.026 1.131 7/1/2013 7/1/2012 7/1/2013 250 0.710 0.710 0.0114 1.89 0.08% 1.904 0.08% 1.904 0.013 1.126 7/1/2013 7/1/2012 7/1/2013 250 0.710 0.710 0.0114 1.89 0.08% 1.902 0.2026 1.131 7/1/2013 7/1/2012 7/1/2013 250 0.716 0.715 0.713 0.0113 1.87 0.08% 1.922 0.041 1.142 7/1/2013 7/1/2013 7/1/2013 250 0.716 0.716 0.716 0.	6/18/2013			250	0.665	0.662	0.0134						14.93
6/20/2013 6/20/2012 6/19/2013 250 0.660 0.657 0.0135 1.74 0.03% 1.785 16.30 1.321 6/21/2013 6/21/2012 6/21/2012 6/20/2013 250 0.664 0.662 0.0135 1.74 0.03% 1.785 16.67 1.316 6/24/2013 6/24/2013 250 0.661 0.658 0.0135 1.74 0.02% 1.785 16.35 1.319 6/25/2013 6/25/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/25/2013 6/25/2013 250 0.658 0.655 0.0134 1.74 0.02% 1.777 16.39 1.319 6/27/2013 6/26/2012 6/25/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.756 16.13 1311 6/27/2013 6/26/2012 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.756 16.13 <td></td> <td>14.72</td>													14.72
6/24/2013 6/24/2012 6/23/2013 249 0.661 0.658 0.0135 1.74 0.02% 1.785 16.35 1.319 6/25/2013 6/25/2012 6/24/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2012 6/25/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2012 6/30/2013 249 0.705 0.703 0.0116 1.95 0.09% 1.886 19.61 1.144 7/2/2013 7/2/2012 7/1/2013 250 0.704 0.702 0.0115 1.88 0.08% 1.894 <td>6/20/2013</td> <td>6/20/2012</td> <td>6/19/2013</td> <td>250</td> <td>0.660</td> <td>0.657</td> <td>0.0135</td> <td>1.74</td> <td>0.03%</td> <td>1.785</td> <td>16.30</td> <td>1.321</td> <td>14.63</td>	6/20/2013	6/20/2012	6/19/2013	250	0.660	0.657	0.0135	1.74	0.03%	1.785	16.30	1.321	14.63
6/25/2013 6/25/2012 6/24/2013 250 0.661 0.659 0.0134 1.74 0.02% 1.777 16.39 1.319 6/26/2013 6/26/2012 6/25/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/27/2012 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2012 6/30/2013 249 0.705 0.703 0.0116 1.95 0.09% 1.886 19.61 1.144 7/2/2013 7/2/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 7/3/2013 7/2/2012 7/1/2013 250 0.704 0.702 0.0115 1.92 0.07% 1.881	6/21/2013	6/21/2012	6/20/2013	250	0.664	0.662	0.0135	1.74	0.03%	1.785	16.67	1.316	14.54
6/26/2013 6/26/2012 6/25/2013 250 0.658 0.655 0.0134 1.74 0.03% 1.761 16.16 1.314 6/27/2013 6/27/2012 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2012 6/30/2013 249 0.705 0.703 0.0116 1.95 0.09% 1.886 19.61 1.144 7/2/2013 7/2/2012 7/1/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 7/3/2013 7/3/2012 7/2/2013 250 0.704 0.702 0.0115 1.92 0.07% 1.881 19.72 1.122 7/5/2013 7/5/2012 7/4/2013 250 0.705 0.703 0.0115 1.88 0.08%	6/24/2013	6/24/2012	6/23/2013	249	0.661	0.658	0.0135	1.74	0.02%	1.785	16.35	1.319	14.57
6/27/2013 6/27/2012 6/26/2013 250 0.657 0.654 0.0134 1.74 0.03% 1.756 16.13 1.311 6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2012 6/30/2013 249 0.705 0.703 0.0116 1.95 0.09% 1.886 19.61 1.144 7/2/2013 7/2/2012 7/1/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 7/3/2013 7/3/2012 7/1/2013 250 0.704 0.702 0.0115 1.92 0.07% 1.881 19.72 1.122 7/5/2013 7/5/2012 7/4/2013 250 0.704 0.707 0.0114 1.90 0.08% 1.894 19.92 1.109 7/8/2013 7/9/2013 7/9/2013 250 0.709 0.707 0.0114 1.90 0.08%	6/25/2013	6/25/2012	6/24/2013	250	0.661	0.659	0.0134	1.74	0.02%	1.777	16.39	1.319	14.61
6/28/2013 6/28/2012 6/27/2013 250 0.659 0.656 0.0134 1.68 0.02% 1.749 16.08 1.322 7/1/2013 7/1/2012 6/30/2013 249 0.705 0.703 0.0116 1.95 0.09% 1.886 19.61 1.144 7/2/2013 7/2/2012 7/1/2013 250 0.704 0.701 0.0116 1.94 0.09% 1.885 19.60 1.139 7/3/2013 7/3/2012 7/2/2013 250 0.704 0.702 0.0115 1.92 0.07% 1.881 19.72 1.122 7/5/2013 7/5/2012 7/4/2013 250 0.705 0.703 0.0115 1.88 0.08% 1.894 19.92 1.109 7/8/2013 7/8/2012 7/7/2013 249 0.709 0.707 0.0114 1.90 0.08% 1.894 19.99 1.129 7/9/2013 7/9/2013 250 0.709 0.707 0.0114 1.90 0.08% 1.894	6/26/2013	6/26/2012	6/25/2013	250	0.658	0.655	0.0134	1.74	0.03%	1.761	16.16	1.314	14.60
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7/18/2013 7/18/2012 7/17/2013 250 0.718 0.716 0.0112 1.87 0.10% 1.919 20.54 1.132													14.27
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	7/19/2013	7/19/2012	7/18/2013	250	0.718	0.716	0.0112	1.88	0.10%	1.919	20.54	1.132	14.37
7/19/2013 7/22/2012 7/21/2013 249 0.715 0.713 0.0112 1.88 0.11% 1.928 20.04 1.144 7/22/2013 7/22/2012 7/21/2013 249 0.715 0.713 0.0112 1.88 0.11% 1.913 20.35 1.145													14.41

	Date	Control Period	Control Period	Num Oba	Model D2	Model	Standard	Durbin	Intercept	Mai	rket	Industry	Residual
7/42/013 7/24/2012 7/23/2013 250 0.711 0.709 0.0112 1.87 0.13% 1.896 20.02 1.148 14.10 17/26/2013 7/25/2013 250 0.713 0.710 0.0112 1.88 0.14% 1.896 20.07 1.166 14.23 17/26/2013 7/25/2013 250 0.713 0.710 0.0112 1.88 0.14% 1.896 20.07 1.166 14.23 17/26/2013 7/26/2013 250 0.713 0.710 0.0112 1.88 0.14% 1.896 20.07 1.166 14.23 17/26/2013 7/26/2013 250 0.708 0.709 0.0008 1.84 0.14% 1.817 19.57 1.153 14.67 17/26/2013 7/20/2013 250 0.708 0.705 0.0009 1.83 0.10% 1.820 1.957 1.157 14.65 17/26/2013 7/20/2013 250 0.708 0.705 0.0009 1.83 0.10% 1.820 1.957 1.157 14.65 17/21/2013 7/21/2013 250 0.708 0.0009 1.80 0.0009 1.83 0.10% 1.829 18.56 1.194 14.32 18.721 1.20 1.20 1.20 1.20 1.20 1.20 1.20 1.	Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
7/25/2013 7/25/2012 7/24/2013 250 0.708 0.706 0.0112 1.86 0.138 1.896 20.02 1.148 14.10 7/26/2013 7/26/2013 7/26/2013 7/26/2013 250 0.708 0.706 0.0108 1.84 0.118 1.817 19.57 1.153 14.67 7/20/2013 7/29/2013 250 0.708 0.705 0.0109 1.84 0.118 1.817 19.57 1.153 14.67 7/20/2013 7/20/2013 250 0.698 0.698 0.0115 1.68 0.076 1.826 19.57 1.153 14.67 7/20/2013 250 0.696 0.688 0.0115 1.69 0.076 1.829 18.56 1.194 14.32 1.2013 1.2012 7/20/2013 250 0.686 0.684 0.0115 1.69 0.076 1.827 18.41 1.103 14.17 8/2/2013 8/2/2012 8/1/2013 250 0.686 0.684 0.0115 1.69 0.076 1.837 18.41 1.109 13.78 8/2/2013 8/2/2012 8/1/2013 250 0.678 0.675 0.0117 1.63 0.068 1.767 1.772 1.165 13.44 8/2/2013 8/2/2012 8/5/2013 250 0.655 0.652 0.0117 1.63 0.068 1.767 1.772 1.165 13.44 8/2/2013 8/2/2012 8/5/2013 250 0.655 0.653 0.0118 1.65 0.066 1.766 1.722 1.137 13.15 8/2/2013 8/2/2012 8/7/2013 250 0.655 0.653 0.0118 1.67 0.066 1.761 1.723 1.132 13.14 8/2/2013 8/2/2012 8/7/2013 250 0.655 0.653 0.0118 1.65 0.066 1.766 1.722 1.137 13.15 8/2/2013 8/2/2012 8/7/2013 2.50 0.656 0.651 0.0118 1.65 0.066 1.758 1.716 1.133 13.13 1.242		7/23/2012	7/22/2013	250	0.714	0.712	0.0112	1.87	0.12%	1.914	20.35	1.147	14.25
7262013 7262012 7252013 259 0.713 0.710 0.0112 1.88 0.14% 1.896 20.17 1.166 14.35 7292013 7292013 7292013 259 0.099 0.686 0.0196 1.81 0.19% 1.826 1.957 1.157 14.65 7312013 7392012 7392013 259 0.099 0.688 0.0115 1.88 0.07% 1.829 1.856 1.194 14.52 8172013 8172012 7312013 259 0.086 0.684 0.0115 1.68 0.07% 1.827 18.41 1.193 14.17 822013 8172012 8172013 259 0.086 0.684 0.0115 1.69 0.07% 1.827 18.41 1.193 14.17 822013 822012 842013 259 0.086 0.684 0.0115 1.69 0.07% 1.827 18.41 1.193 14.17 882013 882012 842013 249 0.661 0.658 0.0117 1.63 0.06% 1.766 17.20 1.137 13.14 882013 882012 882013 250 0.655 0.655 0.653 0.0118 1.65 0.06% 1.766 17.20 1.137 13.13 882013 882012 882013 250 0.655 0.653 0.0118 1.66 0.06% 1.766 17.20 1.137 13.13 882013 882012 882013 250 0.654 0.651 0.0118 1.66 0.06% 1.761 17.23 1.132 13.14 13.203 882012 882013 250 0.654 0.651 0.0118 1.66 0.06% 1.761 17.14 1.137 13.13 882013 882012 882013 250 0.655 0.653 0.0118 1.66 0.06% 1.761 17.16 1.137 13.13 88142013 8													
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9/10/2013 9/10/2012 9/9/2013 250 0.634 0.631 0.0116 1.72 0.05% 1.676 16.82 1.004 12.00 9/11/2013 9/11/2012 9/10/2013 250 0.634 0.631 0.0116 1.70 0.05% 1.681 16.87 1.004 12.00 9/12/2013 9/12/2012 9/11/2013 250 0.633 0.630 0.0115 1.70 0.03% 1.673 16.94 0.981 11.76 9/13/2013 9/13/2012 9/12/2013 250 0.633 0.630 0.0115 1.69 0.03% 1.671 16.95 0.989 11.78 9/16/2013 9/16/2013 249 0.627 0.624 0.0115 1.70 0.02% 1.657 16.66 0.978 11.65 9/17/2013 9/17/2013 250 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.67 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 <td>9/6/2013</td> <td>9/6/2012</td> <td>9/5/2013</td> <td>250</td> <td>0.644</td> <td>0.641</td> <td>0.0120</td> <td>1.68</td> <td>0.08%</td> <td>1.736</td> <td>17.08</td> <td>1.059</td> <td>12.43</td>	9/6/2013	9/6/2012	9/5/2013	250	0.644	0.641	0.0120	1.68	0.08%	1.736	17.08	1.059	12.43
9/11/2013 9/11/2012 9/10/2013 250 0.634 0.631 0.0116 1.70 0.05% 1.681 16.87 1.004 12.00 9/12/2013 9/12/2012 9/11/2013 250 0.633 0.630 0.0115 1.70 0.03% 1.673 16.94 0.981 11.76 9/13/2013 9/13/2012 9/12/2013 250 0.633 0.630 0.0115 1.69 0.03% 1.671 16.95 0.989 11.78 9/16/2013 9/16/2012 9/15/2013 249 0.627 0.624 0.0115 1.70 0.02% 1.657 16.66 0.978 11.65 9/17/2013 9/17/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.65 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.02% 1.657 16.71 0.978 11.84 9/19/2013 9/19/2013 250 0.628 </td <td></td> <td>9/9/2012</td> <td>9/8/2013</td> <td>249</td> <td>0.632</td> <td>0.629</td> <td>0.0116</td> <td>1.72</td> <td>0.05%</td> <td></td> <td>16.71</td> <td>1.004</td> <td></td>		9/9/2012	9/8/2013	249	0.632	0.629	0.0116	1.72	0.05%		16.71	1.004	
9/12/2013 9/12/2012 9/11/2013 250 0.633 0.630 0.0115 1.70 0.03% 1.673 16.94 0.981 11.76 9/13/2013 9/13/2012 9/12/2013 250 0.633 0.630 0.0115 1.69 0.03% 1.671 16.95 0.989 11.78 9/16/2013 9/16/2012 9/15/2013 249 0.627 0.624 0.0115 1.70 0.02% 1.657 16.66 0.978 11.65 9/17/2013 9/17/2012 9/16/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.66 0.978 11.65 9/18/2013 9/18/2012 9/17/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.67 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.01% 1.651 16.64 0.984 11.84 9/19/2013 9/19/2013 2		9/10/2012	9/9/2013	250	0.634	0.631	0.0116	1.72	0.05%	1.676	16.82	1.004	
9/13/2013 9/13/2012 9/12/2013 250 0.633 0.630 0.0115 1.69 0.03% 1.671 16.95 0.989 11.78 9/16/2013 9/16/2012 9/15/2013 249 0.627 0.624 0.0115 1.70 0.02% 1.657 16.66 0.978 11.65 9/17/2013 9/17/2012 9/16/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.65 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.01% 1.651 16.64 0.984 11.84 9/19/2013 9/19/2012 9/18/2013 250 0.630 0.627 0.0115 1.70 0.01% 1.656 16.75 0.978 11.80 9/20/2013 9/20/2013 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2012 9													
9/16/2013 9/16/2012 9/15/2013 249 0.627 0.624 0.0115 1.70 0.02% 1.657 16.66 0.978 11.65 9/17/2013 9/17/2012 9/16/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.67 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.01% 1.651 16.64 0.984 11.84 9/19/2013 9/19/2012 9/18/2013 250 0.630 0.627 0.0115 1.70 0.01% 1.656 16.75 0.978 11.80 9/20/2013 9/20/2013 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2013 9/22/2013 249 0.635 0.632 0.0114 1.72 0.01% 1.662 16.91 0.981 11.88													
9/17/2013 9/17/2012 9/16/2013 250 0.627 0.624 0.0115 1.71 0.02% 1.657 16.71 0.978 11.67 9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.01% 1.651 16.64 0.984 11.84 9/19/2013 9/19/2012 9/18/2013 250 0.630 0.627 0.0115 1.70 0.01% 1.656 16.75 0.978 11.80 9/20/2013 9/20/2012 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2012 9/22/2013 249 0.635 0.632 0.0114 1.72 0.01% 1.662 16.91 0.981 11.88													
9/18/2013 9/18/2012 9/17/2013 250 0.628 0.625 0.0115 1.71 0.01% 1.651 16.64 0.984 11.84 9/19/2013 9/19/2012 9/18/2013 250 0.630 0.627 0.0115 1.70 0.01% 1.656 16.75 0.978 11.80 9/20/2013 9/20/2012 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2012 9/22/2013 249 0.635 0.632 0.0114 1.72 0.01% 1.662 16.91 0.981 11.88				-									
9/19/2013 9/19/2012 9/18/2013 250 0.630 0.627 0.0115 1.70 0.01% 1.656 16.75 0.978 11.80 9/20/2013 9/20/2012 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2012 9/22/2013 249 0.635 0.632 0.014 1.72 0.01% 1.662 16.91 0.981 11.88													
9/20/2013 9/20/2012 9/19/2013 250 0.629 0.626 0.0115 1.70 0.01% 1.657 16.76 0.976 11.78 9/23/2013 9/23/2012 9/22/2013 249 0.635 0.632 0.0114 1.72 0.01% 1.662 16.91 0.981 11.88													
9/23/2013 9/23/2012 9/22/2013 249 0.635 0.632 0.0114 1.72 0.01% 1.662 16.91 0.981 11.88													
	9/24/2013	9/24/2012	9/23/2013	250	0.634	0.631	0.0114	1.72	0.01%	1.667	16.95	0.981	11.83

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intercept	Mai	·ket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
9/25/2013	9/25/2012	9/24/2013	250	0.631	0.628	0.0115	1.72	0.02%	1.661	16.82	0.980	11.81
9/26/2013	9/26/2012	9/25/2013	250	0.631	0.628	0.0115	1.74	0.02%	1.666	16.82	0.979	11.84
9/27/2013	9/27/2012	9/26/2013	250	0.630	0.627	0.0115	1.74	0.02%	1.659	16.72	0.981	11.85
9/30/2013	9/30/2012	9/29/2013	249	0.625	0.622	0.0115	1.74	0.02%	1.647	16.52	0.977	11.73
10/1/2013	10/1/2012	9/30/2013	250	0.625	0.622	0.0115	1.74	0.02%	1.645	16.56	0.977	11.74
10/2/2013	10/2/2012	10/1/2013	250	0.625	0.622	0.0115	1.73	0.02%	1.648	16.61	0.976	11.68
10/3/2013	10/3/2012	10/2/2013	250	0.624	0.621	0.0115	1.72	0.03%	1.646	16.54	0.981	11.67
10/4/2013 10/7/2013	10/4/2012	10/3/2013	250 249	0.624	0.621	0.0115	1.73 1.72	0.03%	1.641	16.54	0.981	11.69
10/7/2013	10/7/2012 10/8/2012	10/6/2013 10/7/2013	250	0.620 0.618	0.617 0.615	0.0116 0.0116	1.72	0.02%	1.629 1.619	16.32 16.26	0.983 0.982	11.65 11.62
10/9/2013	10/8/2012	10/8/2013	250	0.618	0.616	0.0116	1.74	0.03%	1.620	16.26	0.982	11.60
10/9/2013	10/9/2012	10/9/2013	250	0.619	0.616	0.0116	1.75	0.03%	1.623	16.32	0.981	11.61
10/11/2013	10/11/2012	10/10/2013	250	0.623	0.620	0.0116	1.74	0.02%	1.627	16.62	0.976	11.45
10/14/2013	10/14/2012	10/13/2013	249	0.622	0.619	0.0116	1.74	0.00%	1.628	16.71	0.957	11.20
10/15/2013	10/15/2012	10/14/2013	250	0.622	0.619	0.0115	1.73	0.00%	1.626	16.73	0.958	11.23
10/16/2013	10/16/2012	10/15/2013	250	0.619	0.616	0.0115	1.75	-0.01%	1.609	16.62	0.953	11.21
10/17/2013	10/17/2012	10/16/2013	250	0.616	0.613	0.0115	1.74	-0.01%	1.593	16.49	0.946	11.12
10/18/2013	10/18/2012	10/17/2013	250	0.614	0.611	0.0115	1.75	-0.02%	1.589	16.43	0.946	11.09
10/21/2013	10/21/2012	10/20/2013	249	0.609	0.606	0.0115	1.76	-0.01%	1.567	16.07	0.949	11.19
10/22/2013	10/22/2012	10/21/2013	250	0.610	0.607	0.0115	1.76	-0.01%	1.567	16.11	0.950	11.23
10/23/2013	10/23/2012	10/22/2013	250	0.604	0.601	0.0115	1.75	-0.02%	1.564	16.00	0.938	11.00
10/24/2013	10/24/2012	10/23/2013	250	0.605	0.602	0.0115	1.73	-0.03%	1.577	16.00	0.941	11.04
10/25/2013	10/25/2012	10/24/2013	250	0.603	0.599	0.0116	1.71	-0.03%	1.573	15.93	0.934	10.98
10/28/2013	10/28/2012	10/27/2013	249	0.601	0.598	0.0116	1.72	-0.04%	1.570	15.89	0.929	10.88
10/29/2013	10/29/2012	10/28/2013	250	0.597	0.594	0.0117	1.72	-0.05%	1.569	15.76	0.932	10.83
10/30/2013	10/30/2012	10/29/2013	251	0.593	0.590	0.0117	1.76	-0.05%	1.570	15.73	0.912	10.67
10/31/2013 11/1/2013	10/31/2012 11/1/2012	10/30/2013 10/31/2013	252 252	0.592 0.591	0.588 0.588	0.0117 0.0117	1.75 1.75	-0.04% -0.05%	1.565 1.570	15.71 15.72	0.912 0.910	10.67 10.61
11/4/2013	11/4/2012	11/3/2013	252	0.591	0.588	0.0117	1.75	-0.05%	1.570	15.72	0.910	10.66
11/5/2013	11/5/2012	11/4/2013	252	0.584	0.581	0.0118	1.75	-0.07%	1.551	15.39	0.918	10.64
11/6/2013	11/6/2012	11/5/2013	252	0.586	0.582	0.0118	1.74	-0.07%	1.556	15.43	0.918	10.66
11/7/2013	11/7/2012	11/6/2013	252	0.577	0.574	0.0119	1.74	-0.07%	1.553	15.25	0.902	10.38
11/8/2013	11/8/2012	11/7/2013	252	0.574	0.571	0.0119	1.75	-0.07%	1.560	15.11	0.901	10.37
11/11/2013	11/11/2012	11/10/2013	251	0.580	0.576	0.0118	1.73	-0.07%	1.572	15.32	0.897	10.37
11/12/2013	11/12/2012	11/11/2013	252	0.579	0.576	0.0118	1.72	-0.07%	1.572	15.33	0.893	10.36
11/13/2013	11/13/2012	11/12/2013	252	0.579	0.575	0.0118	1.73	-0.08%	1.576	15.39	0.885	10.26
11/14/2013	11/14/2012	11/13/2013	252	0.579	0.575	0.0118	1.72	-0.09%	1.568	15.33	0.890	10.34
11/15/2013	11/15/2012	11/14/2013	252	0.581	0.577	0.0117	1.72	-0.10%	1.586	15.43	0.887	10.33
11/18/2013	11/18/2012	11/17/2013	251	0.581	0.577	0.0117	1.70	-0.11%	1.595	15.53	0.872	10.10
11/19/2013	11/19/2012	11/18/2013	252	0.581	0.577	0.0117	1.71	-0.11%	1.592	15.55	0.873	10.13
11/20/2013	11/20/2012	11/19/2013	252	0.569	0.566	0.0116	1.70	-0.11%	1.551	15.05	0.866	10.12
11/21/2013	11/21/2012	11/20/2013	252	0.568	0.565	0.0116	1.69	-0.10%	1.545	15.00	0.866	10.12
11/22/2013	11/22/2012	11/21/2013	252	0.569	0.566	0.0117	1.68	-0.10%	1.555	15.07	0.867	10.09
11/25/2013	11/25/2012	11/24/2013	252	0.566	0.562	0.0117	1.65	-0.10%	1.547	14.91	0.865	10.10
11/26/2013	11/26/2012	11/25/2013	253	0.566	0.562	0.0116	1.65	-0.10%	1.547	14.95	0.865	10.12

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intercept	Mai	·ket	Industry	Residual
Date	Begin	End	Nulli Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
11/27/2013	11/27/2012	11/26/2013	253	0.566	0.563	0.0115	1.67	-0.08%	1.536	15.05	0.845	9.99
11/29/2013	11/29/2012	11/28/2013	252	0.567	0.563	0.0115	1.67	-0.07%	1.544	15.04	0.849	9.97
12/2/2013	12/2/2012	12/1/2013	251	0.559	0.556	0.0117	1.63	-0.06%	1.540	14.74	0.856	9.87
12/3/2013	12/3/2012	12/2/2013	252	0.559	0.556	0.0117	1.68	-0.07%	1.542	14.79	0.856	9.88
12/4/2013	12/4/2012	12/3/2013	252	0.559	0.556	0.0117	1.68	-0.07%	1.541	14.77	0.856	9.88
12/5/2013	12/5/2012	12/4/2013	252	0.560	0.556	0.0117	1.68	-0.07%	1.544	14.80	0.857	9.89
12/6/2013	12/6/2012	12/5/2013	252	0.559	0.556	0.0117	1.68	-0.08%	1.543	14.80	0.855	9.84
12/9/2013 12/10/2013	12/9/2012	12/8/2013	251	0.562	0.558	0.0117	1.68	-0.08%	1.543	14.85	0.858	9.86 9.87
12/11/2013	12/10/2012 12/11/2012	12/9/2013 12/10/2013	252 252	0.561 0.561	0.558 0.558	0.0117 0.0117	1.68 1.68	-0.08% -0.08%	1.543 1.542	14.87 14.87	0.857 0.856	9.87
12/11/2013	12/11/2012	12/11/2013	252	0.564	0.561	0.0117	1.68	-0.08%	1.542	15.01	0.855	9.83
12/13/2013	12/13/2012	12/11/2013	252	0.566	0.562	0.0117	1.68	-0.08%	1.553	15.07	0.857	9.87
12/16/2013	12/16/2012	12/15/2013	251	0.568	0.565	0.0117	1.68	-0.10%	1.572	15.22	0.848	9.73
12/17/2013	12/17/2012	12/16/2013	252	0.569	0.566	0.0117	1.69	-0.10%	1.574	15.29	0.848	9.75
12/18/2013	12/18/2012	12/17/2013	252	0.569	0.566	0.0117	1.69	-0.10%	1.585	15.31	0.851	9.74
12/19/2013	12/19/2012	12/18/2013	252	0.571	0.567	0.0116	1.69	-0.11%	1.580	15.36	0.852	9.76
12/20/2013	12/20/2012	12/19/2013	252	0.569	0.566	0.0117	1.69	-0.11%	1.594	15.42	0.851	9.55
12/23/2013	12/23/2012	12/22/2013	251	0.566	0.562	0.0117	1.69	-0.11%	1.585	15.24	0.849	9.52
12/24/2013	12/24/2012	12/23/2013	252	0.567	0.563	0.0117	1.68	-0.11%	1.590	15.30	0.851	9.56
12/26/2013	12/26/2012	12/25/2013	252	0.567	0.564	0.0117	1.68	-0.10%	1.593	15.31	0.854	9.57
12/27/2013	12/27/2012	12/26/2013	252	0.567	0.564	0.0117	1.68	-0.11%	1.596	15.33	0.853	9.56
12/30/2013	12/30/2012	12/29/2013	251	0.564	0.561	0.0117	1.67	-0.10%	1.590	15.16	0.857	9.55
12/31/2013	12/31/2012	12/30/2013	252	0.564	0.561	0.0117	1.67	-0.10%	1.590	15.19	0.857	9.56
1/2/2014	1/2/2013	1/1/2014	252	0.560	0.556	0.0117	1.68	-0.11%	1.580	14.98	0.858	9.60
1/3/2014	1/3/2013	1/2/2014	252	0.553	0.549	0.0117	1.68	-0.10%	1.582	14.68	0.861	9.61
1/6/2014	1/6/2013	1/5/2014	251	0.551	0.548	0.0117	1.64	-0.10%	1.578	14.60	0.866	9.57
1/7/2014 1/8/2014	1/7/2013 1/8/2013	1/6/2014	252 252	0.551 0.559	0.547 0.556	0.0117 0.0115	1.63 1.67	-0.09% -0.11%	1.573 1.589	14.57 14.96	0.870 0.847	9.62 9.58
1/9/2014	1/8/2013	1/8/2014	252	0.559	0.557	0.0115	1.68	-0.11% -0.10%	1.599	14.95	0.847	9.58
1/10/2014	1/9/2013	1/9/2014	252	0.560	0.556	0.0115	1.68	-0.10%	1.588	14.93	0.858	9.71
1/13/2014	1/13/2013	1/12/2014	251	0.558	0.555	0.0115	1.67	-0.11%	1.584	14.85	0.856	9.62
1/14/2014	1/14/2013	1/13/2014	252	0.554	0.551	0.0115	1.67	-0.11%	1.557	14.68	0.863	9.70
1/15/2014	1/15/2013	1/14/2014	252	0.557	0.553	0.0115	1.68	-0.10%	1.558	14.76	0.868	9.74
1/16/2014	1/16/2013	1/15/2014	252	0.557	0.554	0.0115	1.68	-0.09%	1.562	14.79	0.868	9.72
1/17/2014	1/17/2013	1/16/2014	252	0.558	0.555	0.0115	1.69	-0.09%	1.564	14.82	0.869	9.75
1/21/2014	1/21/2013	1/20/2014	251	0.559	0.555	0.0116	1.69	-0.09%	1.566	14.80	0.870	9.73
1/22/2014	1/22/2013	1/21/2014	252	0.556	0.553	0.0116	1.68	-0.10%	1.563	14.74	0.873	9.74
1/23/2014	1/23/2013	1/22/2014	252	0.556	0.553	0.0116	1.69	-0.10%	1.564	14.75	0.874	9.74
1/24/2014	1/24/2013	1/23/2014	252	0.552	0.548	0.0116	1.68	-0.09%	1.550	14.61	0.871	9.66
1/27/2014	1/27/2013	1/26/2014	251	0.561	0.558	0.0117	1.69	-0.09%	1.561	14.96	0.875	9.66
1/28/2014	1/28/2013	1/27/2014	252	0.561	0.557	0.0116	1.69	-0.09%	1.559	14.99	0.874	9.67
1/29/2014	1/29/2013	1/28/2014	252	0.565	0.562	0.0116	1.68	-0.09%	1.568	15.10	0.881	9.80
1/30/2014	1/30/2013	1/29/2014	252	0.563	0.559	0.0117	1.67	-0.08%	1.568	15.11	0.869	9.61
1/31/2014	1/31/2013	1/30/2014	252	0.561	0.557	0.0117	1.69	-0.09%	1.563	15.08	0.864	9.51
2/3/2014	2/3/2013	2/2/2014	251	0.567	0.563	0.0116	1.68	-0.09%	1.593	15.40	0.849	9.33

Doto	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intoncont	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
2/4/2014	2/4/2013	2/3/2014	252	0.574	0.571	0.0116	1.68	-0.09%	1.593	15.76	0.849	9.35
2/5/2014	2/5/2013	2/4/2014	252	0.570	0.566	0.0116	1.68	-0.08%	1.582	15.59	0.845	9.29
2/6/2014	2/6/2013	2/5/2014	252	0.569	0.565	0.0116	1.68	-0.08%	1.584	15.56	0.846	9.29
2/7/2014	2/7/2013	2/6/2014	252	0.572	0.568	0.0116	1.68	-0.08%	1.590	15.70	0.846	9.28
2/10/2014	2/10/2013	2/9/2014	251	0.569	0.566	0.0117	1.68	-0.08%	1.574	15.59	0.847	9.20
2/11/2014	2/11/2013	2/10/2014	252	0.568	0.565	0.0117	1.68	-0.08%	1.575	15.60	0.844	9.18
2/12/2014	2/12/2013	2/11/2014	252	0.539	0.536	0.0121	1.56	-0.10%	1.536	14.68	0.835	8.71
2/13/2014 2/14/2014	2/13/2013	2/12/2014	252	0.552	0.549	0.0113	1.61	-0.14%	1.531	15.68	0.714	7.83 7.84
2/18/2014	2/14/2013 2/18/2013	2/13/2014 2/17/2014	252 251	0.552 0.549	0.548 0.546	0.0113 0.0114	1.61 1.60	-0.14% -0.14%	1.526 1.520	15.65 15.54	0.713 0.713	7.79
2/19/2014	2/19/2013	2/18/2014	252	0.549	0.550	0.0114	1.62	-0.14%	1.520	15.54	0.713	8.16
2/20/2014	2/20/2013	2/19/2014	252	0.554	0.551	0.0114	1.62	-0.13%	1.527	15.59	0.735	8.16
2/21/2014	2/21/2013	2/20/2014	252	0.552	0.548	0.0114	1.63	-0.12%	1.518	15.45	0.738	8.22
2/24/2014	2/24/2013	2/23/2014	251	0.549	0.545	0.0113	1.64	-0.11%	1.513	15.34	0.733	8.13
2/25/2014	2/25/2013	2/24/2014	252	0.547	0.544	0.0113	1.63	-0.11%	1.513	15.35	0.722	8.07
2/26/2014	2/26/2013	2/25/2014	252	0.540	0.536	0.0113	1.64	-0.11%	1.502	15.05	0.723	8.10
2/27/2014	2/27/2013	2/26/2014	252	0.541	0.537	0.0113	1.64	-0.11%	1.507	15.07	0.724	8.11
2/28/2014	2/28/2013	2/27/2014	252	0.538	0.534	0.0113	1.63	-0.11%	1.505	14.97	0.724	8.10
3/3/2014	3/3/2013	3/2/2014	251	0.538	0.534	0.0113	1.62	-0.11%	1.507	15.00	0.725	7.96
3/4/2014	3/4/2013	3/3/2014	252	0.540	0.536	0.0113	1.62	-0.11%	1.511	15.11	0.726	8.00
3/5/2014	3/5/2013	3/4/2014	252	0.545	0.541	0.0113	1.63	-0.11%	1.509	15.25	0.740	8.10
3/6/2014	3/6/2013	3/5/2014	252	0.544	0.541	0.0113	1.63	-0.11%	1.513	15.24	0.740	8.08
3/7/2014	3/7/2013	3/6/2014	252	0.545	0.541	0.0113	1.61	-0.11%	1.513	15.24	0.740	8.08
3/10/2014	3/10/2013	3/9/2014	251	0.551	0.547	0.0112	1.62	-0.13%	1.510	15.32	0.758	8.34
3/11/2014	3/11/2013	3/10/2014	252	0.552	0.548	0.0112	1.61	-0.14%	1.512	15.29	0.773	8.52
3/12/2014	3/12/2013	3/11/2014	252	0.553	0.549	0.0113	1.59	-0.14%	1.527	15.38	0.773	8.45
3/13/2014	3/13/2013	3/12/2014	252	0.553	0.549	0.0113	1.60	-0.14%	1.527	15.37	0.773	8.47
3/14/2014	3/14/2013	3/13/2014	252	0.548	0.544	0.0114	1.60	-0.14%	1.505	15.16	0.780	8.50
3/17/2014 3/18/2014	3/17/2013 3/18/2013	3/16/2014 3/17/2014	251 252	0.545 0.545	0.541 0.541	0.0114 0.0114	1.58 1.58	-0.15% -0.15%	1.500 1.495	15.07 15.09	0.778 0.779	8.35 8.39
3/19/2014	3/19/2013	3/18/2014	252	0.545	0.542	0.0114	1.62	-0.13%	1.485	15.13	0.779	8.34
3/20/2014	3/20/2013	3/19/2014	252	0.537	0.533	0.0112	1.60	-0.13%	1.469	14.91	0.753	8.15
3/21/2014	3/21/2013	3/20/2014	252	0.537	0.533	0.0113	1.65	-0.11%	1.466	14.86	0.761	8.23
3/24/2014	3/24/2013	3/23/2014	251	0.537	0.534	0.0113	1.63	-0.12%	1.473	14.83	0.764	8.24
3/25/2014	3/25/2013	3/24/2014	252	0.536	0.533	0.0113	1.63	-0.12%	1.468	14.82	0.752	8.27
3/26/2014	3/26/2013	3/25/2014	252	0.534	0.531	0.0113	1.63	-0.10%	1.459	14.83	0.735	8.11
3/27/2014	3/27/2013	3/26/2014	252	0.536	0.532	0.0112	1.63	-0.11%	1.463	14.88	0.739	8.14
3/28/2014	3/28/2013	3/27/2014	252	0.536	0.533	0.0112	1.63	-0.11%	1.463	14.89	0.737	8.14
3/31/2014	3/31/2013	3/30/2014	252	0.535	0.531	0.0112	1.64	-0.11%	1.460	14.86	0.733	8.11
4/1/2014	4/1/2013	3/31/2014	253	0.536	0.532	0.0112	1.63	-0.11%	1.462	14.93	0.732	8.11
4/2/2014	4/2/2013	4/1/2014	253	0.536	0.532	0.0112	1.63	-0.11%	1.462	14.94	0.732	8.10
4/3/2014	4/3/2013	4/2/2014	253	0.532	0.528	0.0113	1.61	-0.10%	1.461	14.82	0.730	8.02
4/4/2014	4/4/2013	4/3/2014	253	0.527	0.524	0.0113	1.63	-0.10%	1.450	14.66	0.726	8.00
4/7/2014	4/7/2013	4/6/2014	252	0.524	0.521	0.0113	1.62	-0.09%	1.426	14.42	0.739	8.15
4/8/2014	4/8/2013	4/7/2014	253	0.527	0.523	0.0113	1.63	-0.09%	1.427	14.54	0.739	8.17

Date	Control Period	Control Period	Num Oba	Model R2	Model	Standard	Durbin	Intercept	Mai	rket	Industry	Residual
Date	Begin	End	Num Obs	Model K2	Adjusted R2	Error	Watson	intercept	Coefficient	t Statistic	Coefficient	t Statistic
4/9/2014	4/9/2013	4/8/2014	253	0.527	0.523	0.0113	1.60	-0.08%	1.436	14.63	0.730	8.00
4/10/2014	4/10/2013	4/9/2014	253	0.524	0.520	0.0113	1.62	-0.09%	1.424	14.61	0.717	7.87
4/11/2014	4/11/2013	4/10/2014	253	0.522	0.519	0.0112	1.66	-0.09%	1.378	14.45	0.722	8.05
4/14/2014	4/14/2013	4/13/2014	252	0.524	0.520	0.0112	1.66	-0.10%	1.375	14.46	0.722	8.06
4/15/2014	4/15/2013	4/14/2014	253	0.525	0.521	0.0111	1.66	-0.10%	1.375	14.52	0.720	8.06
4/16/2014	4/16/2013	4/15/2014	253	0.515	0.511	0.0112	1.66	-0.10%	1.360	14.08	0.728	8.19
4/17/2014	4/17/2013	4/16/2014	253	0.511	0.507	0.0112	1.66	-0.10%	1.355	13.96	0.723	8.14
4/21/2014	4/21/2013	4/20/2014	251	0.494	0.490	0.0113	1.62	-0.08%	1.331	13.32	0.729	8.05
4/22/2014	4/22/2013	4/21/2014	252	0.494	0.490	0.0113	1.66	-0.08%	1.329	13.33	0.730	8.07
4/23/2014	4/23/2013	4/22/2014	252	0.492	0.488	0.0113	1.66	-0.09%	1.326	13.29	0.727	8.01
4/24/2014	4/24/2013	4/23/2014	252	0.487	0.483	0.0113	1.63	-0.08%	1.317	13.14	0.724	7.98
4/25/2014 4/28/2014	4/25/2013	4/24/2014 4/27/2014	252	0.494	0.490	0.0112	1.65	-0.08%	1.317	13.25	0.745	8.22 8.24
4/29/2014	4/28/2013 4/29/2013	4/28/2014	251 252	0.496 0.496	0.492 0.492	0.0113 0.0112	1.65 1.65	-0.08% -0.08%	1.317 1.315	13.27 13.28	0.751 0.752	8.24
4/30/2014	4/30/2013	4/28/2014	252	0.496	0.492	0.0112	1.67	-0.08%	1.313	13.52	0.754	8.43
5/1/2014	5/1/2013	4/30/2014	252	0.505	0.501	0.0111	1.66	-0.07%	1.329	13.52	0.758	8.43
5/2/2014	5/2/2013	5/1/2014	252	0.507	0.503	0.0111	1.67	-0.07%	1.337	13.55	0.758	8.51
5/5/2014	5/5/2013	5/4/2014	251	0.510	0.506	0.0111	1.67	-0.07%	1.326	13.46	0.775	8.78
5/6/2014	5/6/2013	5/5/2014	252	0.510	0.506	0.0111	1.67	-0.07%	1.326	13.48	0.776	8.82
5/7/2014	5/7/2013	5/6/2014	252	0.504	0.500	0.0112	1.64	-0.09%	1.346	13.48	0.757	8.46
5/8/2014	5/8/2013	5/7/2014	252	0.503	0.499	0.0112	1.68	-0.09%	1.337	13.40	0.753	8.48
5/9/2014	5/9/2013	5/8/2014	252	0.452	0.447	0.0123	1.56	-0.07%	1.324	12.14	0.737	7.60
5/12/2014	5/12/2013	5/11/2014	251	0.450	0.445	0.0123	1.75	-0.07%	1.318	12.05	0.738	7.58
5/13/2014	5/13/2013	5/12/2014	252	0.439	0.434	0.0124	1.72	-0.08%	1.298	11.79	0.731	7.44
5/14/2014	5/14/2013	5/13/2014	252	0.437	0.433	0.0124	1.74	-0.08%	1.298	11.79	0.728	7.38
5/15/2014	5/15/2013	5/14/2014	252	0.438	0.433	0.0124	1.72	-0.08%	1.312	11.86	0.720	7.28
5/16/2014	5/16/2013	5/15/2014	252	0.437	0.433	0.0124	1.72	-0.09%	1.310	11.88	0.714	7.25
5/19/2014	5/19/2013	5/18/2014	251	0.429	0.425	0.0125	1.70	-0.10%	1.300	11.67	0.709	7.09
5/20/2014	5/20/2013	5/19/2014	252	0.427	0.423	0.0125	1.69	-0.11%	1.296	11.63	0.711	7.10
5/21/2014	5/21/2013	5/20/2014	252	0.431	0.426	0.0125	1.71	-0.10%	1.293	11.66	0.727	7.22
5/22/2014	5/22/2013	5/21/2014	252	0.429	0.424	0.0125	1.69	-0.09%	1.300	11.72	0.716	7.03
5/23/2014	5/23/2013	5/22/2014	252	0.431	0.426	0.0125	1.70	-0.10%	1.312	11.82	0.711	7.00
5/27/2014	5/27/2013	5/26/2014	251	0.430	0.425	0.0125	1.70	-0.09%	1.310	11.78	0.714	6.94
5/28/2014	5/28/2013	5/27/2014	252	0.426	0.421	0.0125	1.70	-0.10%	1.303	11.70	0.711	6.90
5/29/2014	5/29/2013	5/28/2014	252	0.424	0.419	0.0125	1.70	-0.10%	1.300	11.66	0.706	6.87
5/30/2014	5/30/2013	5/29/2014	252	0.423	0.418	0.0126	1.70	-0.10%	1.301	11.64	0.702	6.85
6/2/2014	6/2/2013	6/1/2014	251	0.419	0.414	0.0126	1.70	-0.10%	1.297	11.48	0.705	6.84
6/3/2014	6/3/2013	6/2/2014	252	0.419	0.414	0.0126	1.70	-0.10%	1.297	11.50	0.705	6.86
6/4/2014	6/4/2013	6/3/2014	252	0.416	0.411	0.0125	1.70	-0.11%	1.292	11.45	0.702	6.81
6/5/2014	6/5/2013	6/4/2014	252	0.415	0.411	0.0125	1.70	-0.11%	1.290	11.41	0.705	6.83
6/6/2014 6/9/2014	6/6/2013	6/5/2014	252	0.413	0.409	0.0126	1.69	-0.12%	1.293	11.35	0.704	6.82 6.72
	6/9/2013	6/8/2014	251	0.415	0.410	0.0126	1.70	-0.11%	1.313	11.42	0.697	
6/10/2014 6/11/2014	6/10/2013	6/9/2014	252	0.414	0.409	0.0126	1.69	-0.11%	1.313	11.44	0.696	6.72 6.73
6/11/2014	6/11/2013	6/10/2014	252	0.414	0.410	0.0126	1.70	-0.11%	1.314	11.44	0.698	6.73
0/12/2014	6/12/2013	6/11/2014	252	0.411	0.406	0.0126	1.69	-0.11%	1.308	11.34	0.694	6.70

Date	Control Period	Control Period	Num Obs	Model R2	Model	Standard	Durbin	Intorcent	Mai	rket	Industry	Residual
Date	Begin	End	Nulli Obs	Wiodei K2	Adjusted R2	Error	Watson	Intercept	Coefficient	t Statistic	Coefficient	t Statistic
6/13/2014	6/13/2013	6/12/2014	252	0.408	0.403	0.0125	1.69	-0.10%	1.294	11.22	0.696	6.74
6/16/2014	6/16/2013	6/15/2014	251	0.399	0.394	0.0126	1.69	-0.10%	1.275	10.94	0.692	6.69
6/17/2014	6/17/2013	6/16/2014	252	0.399	0.394	0.0125	1.69	-0.10%	1.275	10.96	0.693	6.71
6/18/2014	6/18/2013	6/17/2014	252	0.399	0.394	0.0125	1.69	-0.10%	1.278	10.97	0.690	6.69
6/19/2014	6/19/2013	6/18/2014	252	0.398	0.393	0.0125	1.69	-0.10%	1.275	10.94	0.690	6.69
6/20/2014	6/20/2013	6/19/2014	252	0.396	0.391	0.0125	1.69	-0.10%	1.277	10.86	0.693	6.72
6/23/2014	6/23/2013	6/22/2014	251	0.380	0.375	0.0125	1.69	-0.10%	1.255	10.34	0.692	6.69
6/24/2014	6/24/2013	6/23/2014	252	0.378	0.373	0.0125	1.69	-0.10%	1.254	10.34	0.686	6.65
6/25/2014	6/25/2013	6/24/2014	252	0.379	0.374	0.0125	1.69	-0.10%	1.264	10.36	0.686	6.66
6/26/2014	6/26/2013	6/25/2014	252	0.374	0.369	0.0126	1.69	-0.11%	1.254	10.23	0.689	6.65